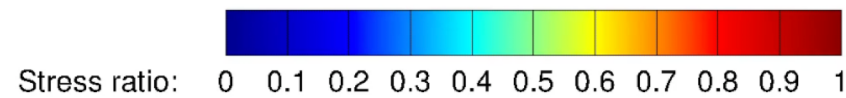
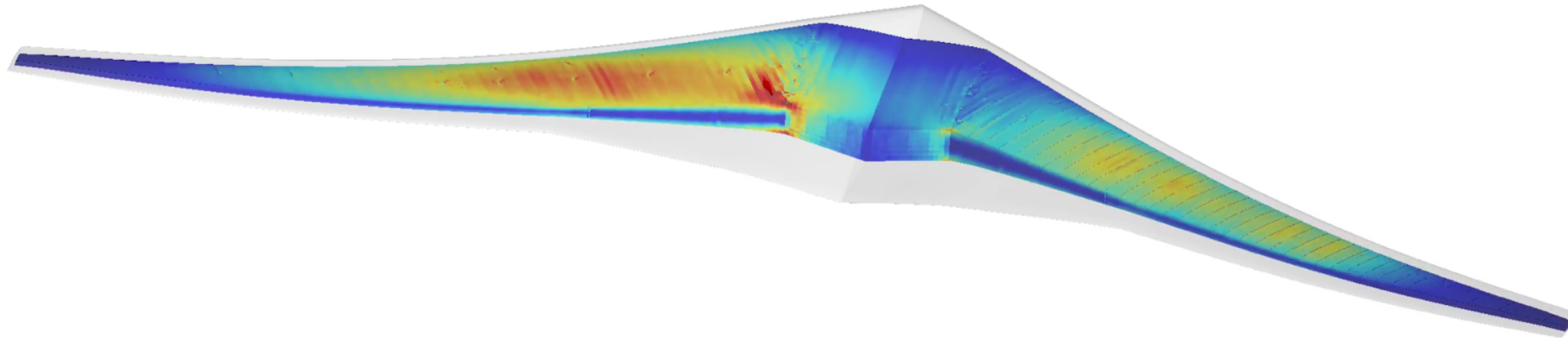


FUNtoFEM: A Framework for High-Fidelity Aeroelastic Analysis and Design

Initial

Optimized



Kevin Jacobson
Aeroelasticity Branch, NASA LaRC

LaRC/Northrop Grumman TIM
May 10, 2019

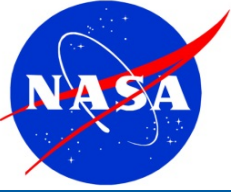


NASA CFD 2030 Vision [1]

- Outlines what the state-of-the-art CFD should be by 2030
- **Grand Challenge Problem #3:**
 - Multidisciplinary analysis and design (MDAO) of a highly flexible advanced aircraft configuration
 - Goal: demonstrate the ability to perform CFD-based system level optimization of an advanced configuration that **requires both steady and unsteady high-fidelity models**
 - “... including **explicit aeroelastic constraints that may require a time-accurate CFD approach**”
- One of the major impediments to MDAO is the “lack of sensitivity information for optimization and uncertainty quantification”

Grand Challenge Problems [1]

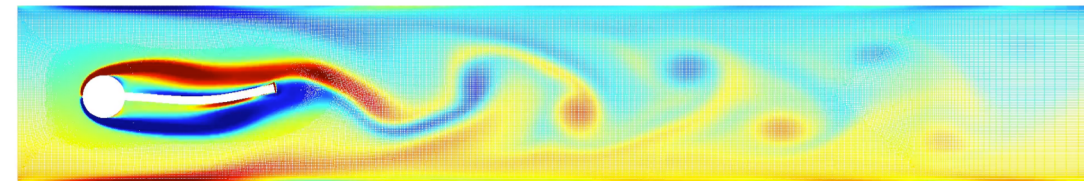
- GC1** LES of powered aircraft configuration across the full flight envelope
- GC2** Off-design turbofan engine transient simulation
- GC3** MDAO of a highly-flexible advanced aircraft configuration
- GC4** Probabilistic analysis of a powered space access configuration



- Traditionally, aeroelastic analysis with FUN3D done in two ways:
 1. Transfer of loads and displacements to external structures code through file I/O
 2. Incorporate structural solver into FUN3D 'nodet' executable
 - Internal modal structural solver
 - Solver specific interfaces for rotorcraft analysis (Dymore, CAMRAD, RCAS)
- Difficult to maintain all those interfaces
- General aeroelastic interface added to FUN3D:
 - Treat FUN3D as a component in the multidisciplinary analysis rather than the driver
 - Set surface node displacements and/or rigid transform matrices
 - Get surface forces
- FUNtoFEM – more general coupling of FUN(3D) to FEM
 - Python-based aeroelastic driver – steady and time accurate analysis
 - FEM-based aeroelastic analysis and adjoint-based optimization

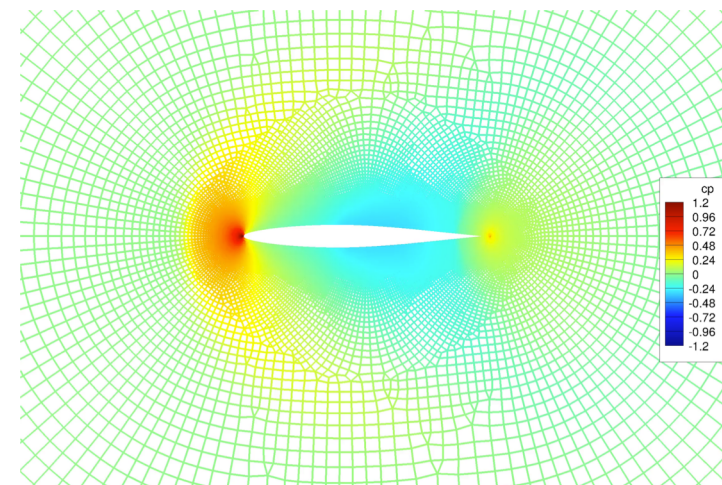
- Types of mesh motion:
 - ‘deform’ mesh motion:
 - Linear elasticity model displaces volume mesh nodes

$$\mathbf{x}_{A0} + \mathbf{u}_A - \hat{\mathbf{x}}_A - \mathbf{K}_G (\mathbf{x}_G - \hat{\mathbf{x}}_G) = 0$$

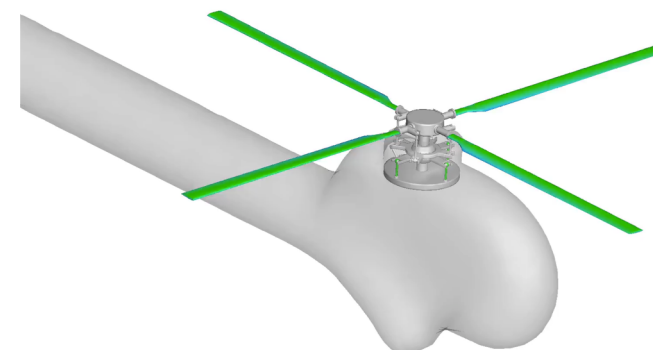


- ‘rigid’ mesh motion:
 - Transformation matrix moves the volume mesh

$$\begin{pmatrix} R_{11} & R_{12} & R_{13} & t_1 \\ R_{21} & R_{22} & R_{23} & t_2 \\ R_{31} & R_{32} & R_{33} & t_3 \\ 0 & 0 & 0 & 1 \end{pmatrix} \begin{bmatrix} x_0 \\ y_0 \\ z_0 \\ 1 \end{bmatrix}$$



- ‘rigid+deform’ motion:
 - Reduce amplitude of deformation
 - Combine with overset meshes
 - Large relative motion





Aeroelastic Python interface

- Body motion input
 - Rigid transform
 - Surface deformation
- Force integration and extraction
 - Pressure and skin friction forces
- Corresponding adjoint interfaces
 - Limited to compressible path
 - no skin friction
- Not required to use FUNtoFEM to utilize this interface

```

flow = Flow()
flow.initialize_project()
flow.initialize_data()
flow.initialize_grid()
flow.initialize_solution()

#=====
# Pull out the surface node information for coupling
#=====
ibody = 1 # fun3d numbering so starts at 1
num_nodes = flow.extract_surface_num(body=ibody)
x,y,z      = flow.extract_surface(num_nodes,body=ibody)

#=====
# Time step loop
#=====
for step in range(prior_steps+1,prior_steps+1+nsteps):
    if 'rigid' in mesh_movement:
        transform = get_rigid_motion(step)
        flow.input_rigid_transform(transform,body=ibody)
    if 'deform' in mesh_movement:
        dx, dy, dz = get_deform_motion(step,x,y,z)
        flow.input_deformation(dx,dy,dz,body=ibody)
    flow.iterate()

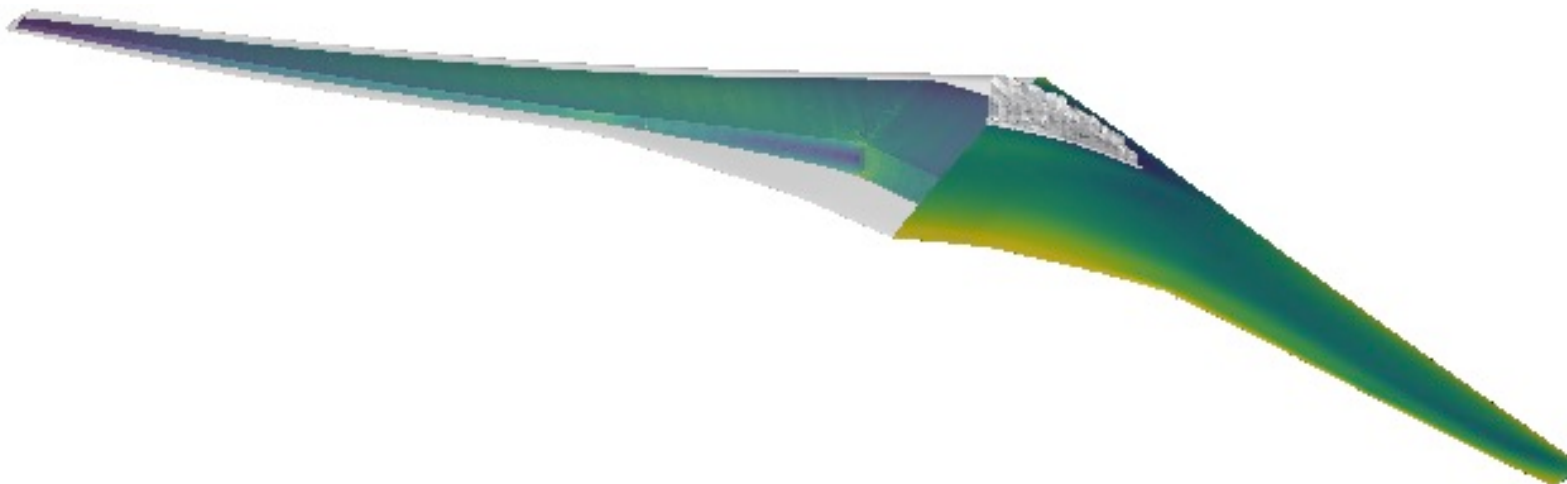
    fx, fy, fz = flow.extract_forces(num_nodes,body=ibody)

#=====
# Finish the fun3d analysis. Write restart files, hist files, etc
#=====
flow.post()

```



- Transfer schemes for load and displacement transfers
- Python-based aeroelastic driver for analysis and optimization
 - Steady and time-domain aeroelasticity
 - Multibody and multipoint optimization
 - Adjoint-based sensitivities
 - Of any function defined in the disciplinary solvers
 - With respect to any design variable defined in the disciplinary solvers
 - With respect to shape/planform variables that affect structures and aerodynamics



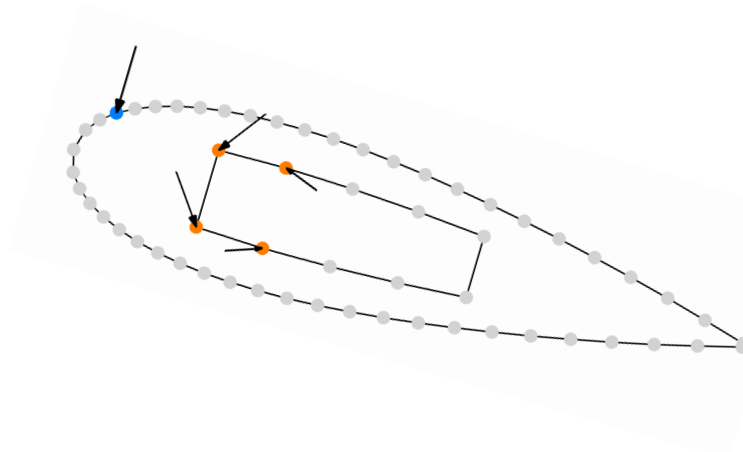
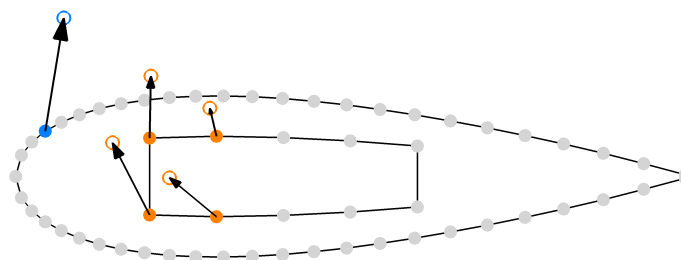
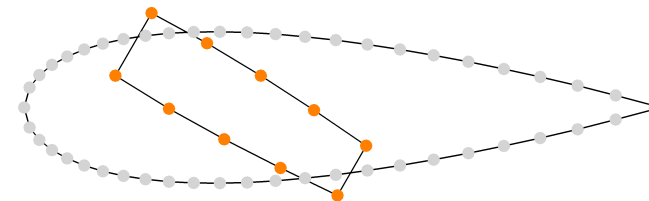
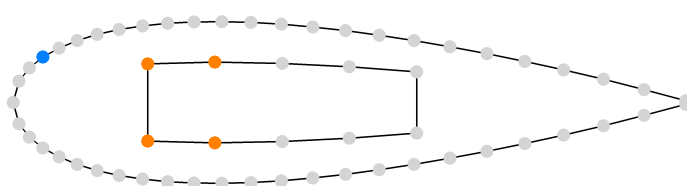
- Matching-based Extrapolation of Loads and Displacements (MELD)

- Displacement Transfer

- Attach each aerodynamic node to weighted centroid of N nearest structural nodes
- Least-squares problem for best fit motion of the structural nodes
- Discretization independent

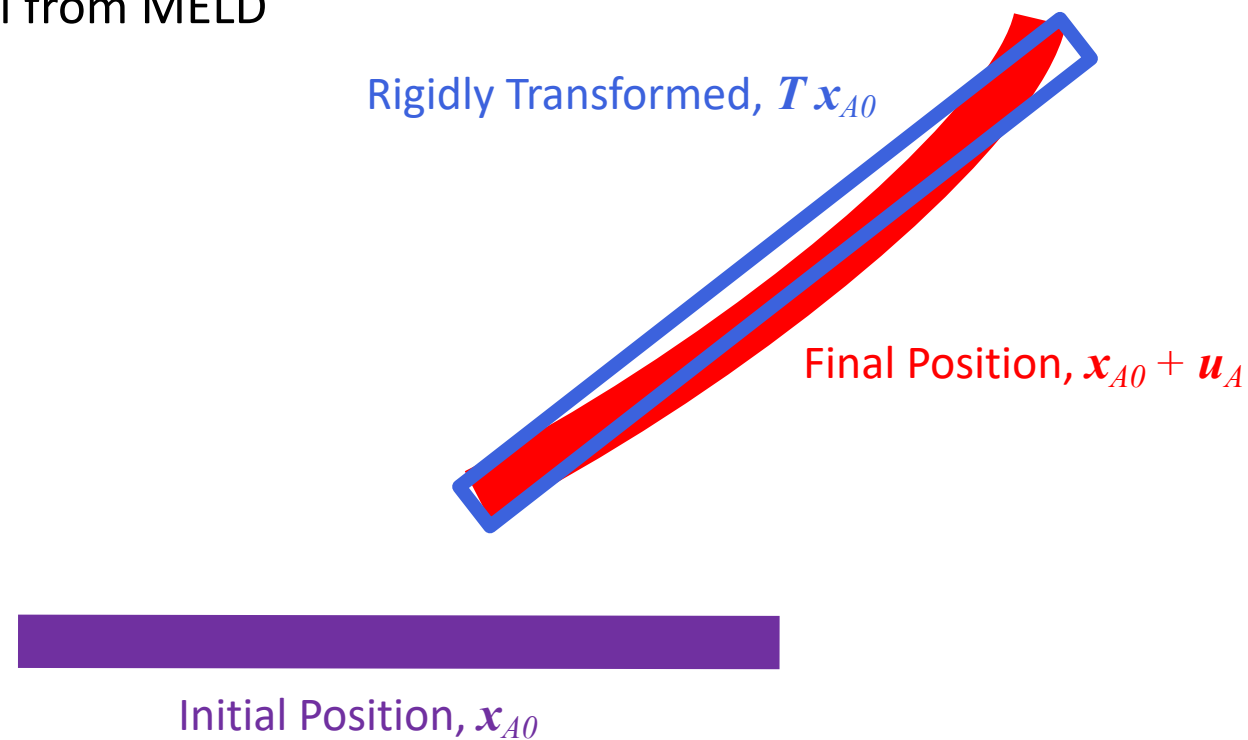
- Load Transfer

- Principle of virtual work



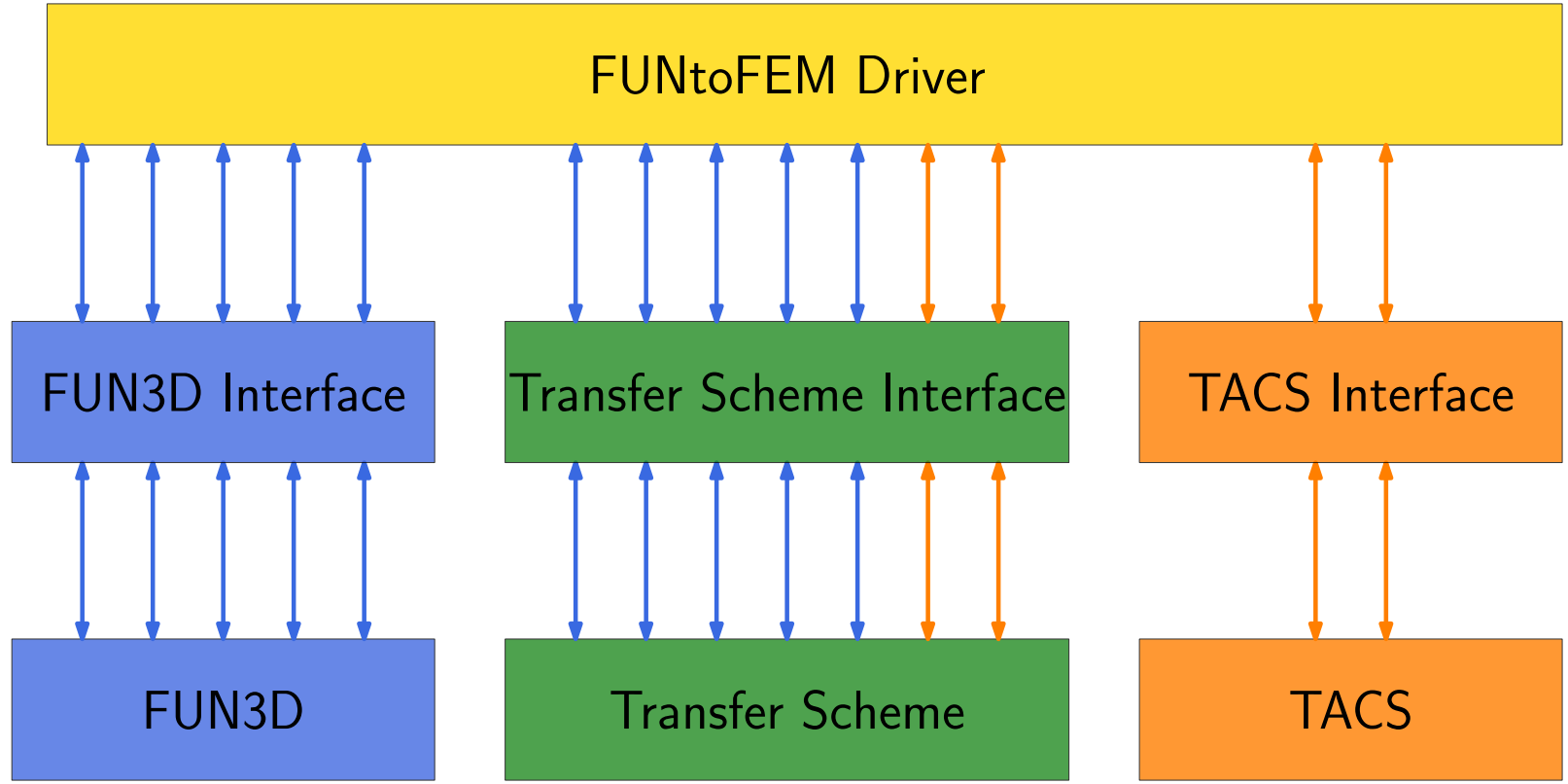
- Motion decomposition (rigid+deform motion)
 - Rigid motion extraction:
 - Utilize best fit motion (least-squares) kernel from MELD
 - Elastic motion extraction:
 - Local frame deformation

$$\mathbf{u}_{A*} = \mathbf{T}^{-1}(\mathbf{x}_{A0} + \mathbf{u}_A - \mathbf{T}\mathbf{x}_{A0})$$





- Modularity - swap out disciplinary components, shape parameterization, transfer schemes
 - FUN3D+TACS (FEM)
 - FUN3D+modal solver
 - CART3D+TACS
 - CART3D+modal solver
 - SU2+TACS
- In-core data transfer
- MPI-based parallelism



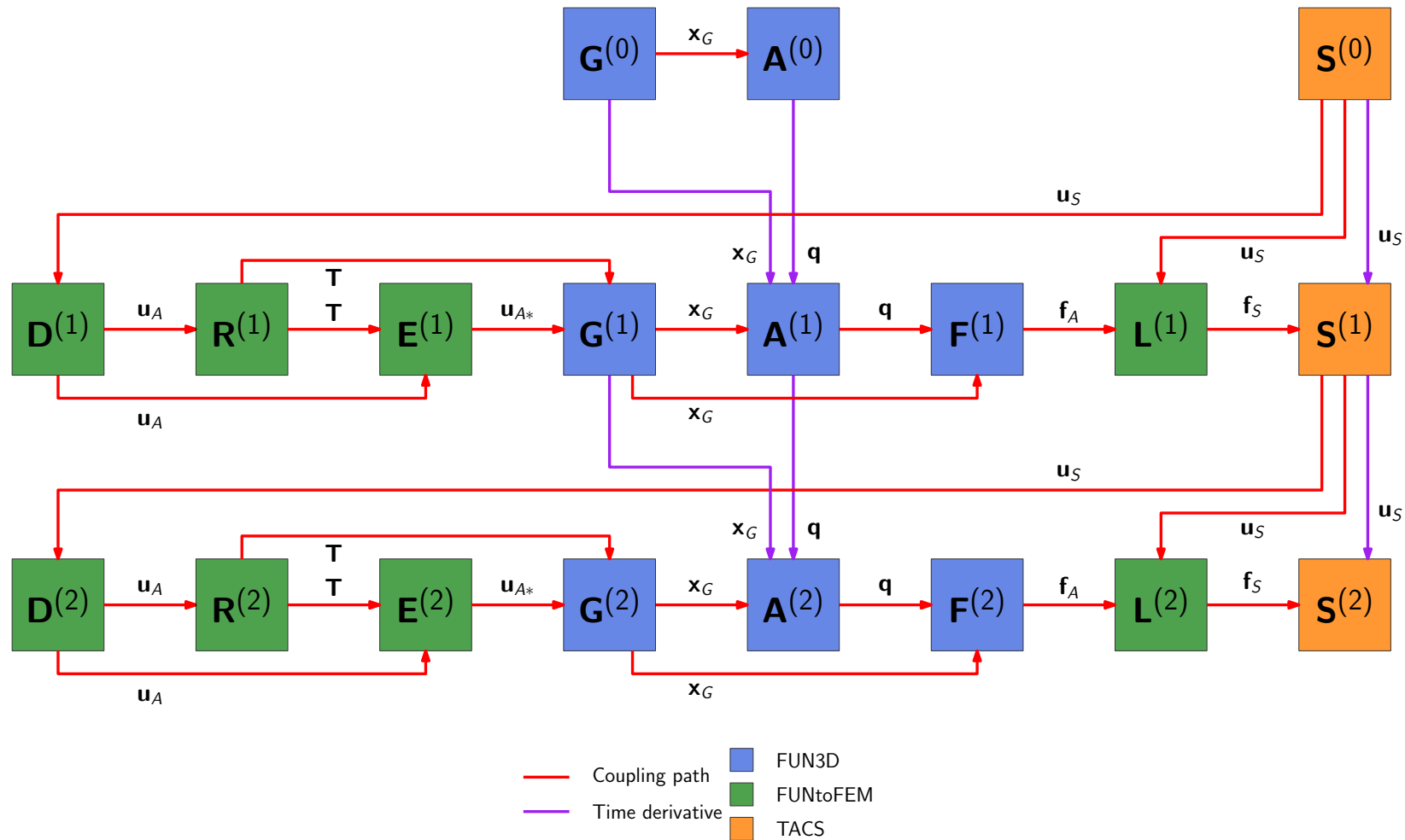
←→ Exchange on Aerodynamic MPI Rank
←→ Exchange on Structural MPI Rank



Time-accurate Coupling - Forward

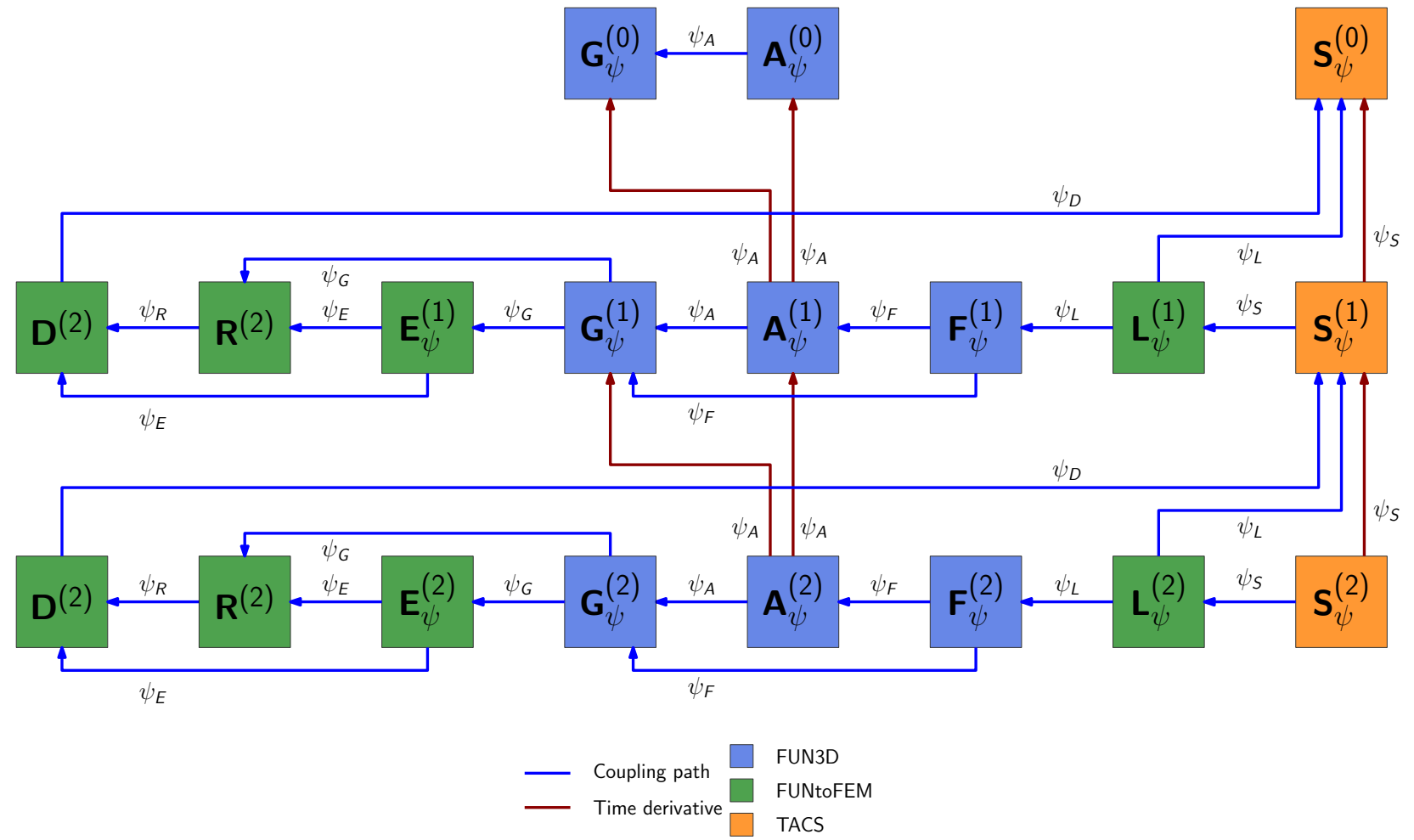


Nonlinear block Gauss-Seidel Algorithm





Time-accurate Coupling - Adjoint

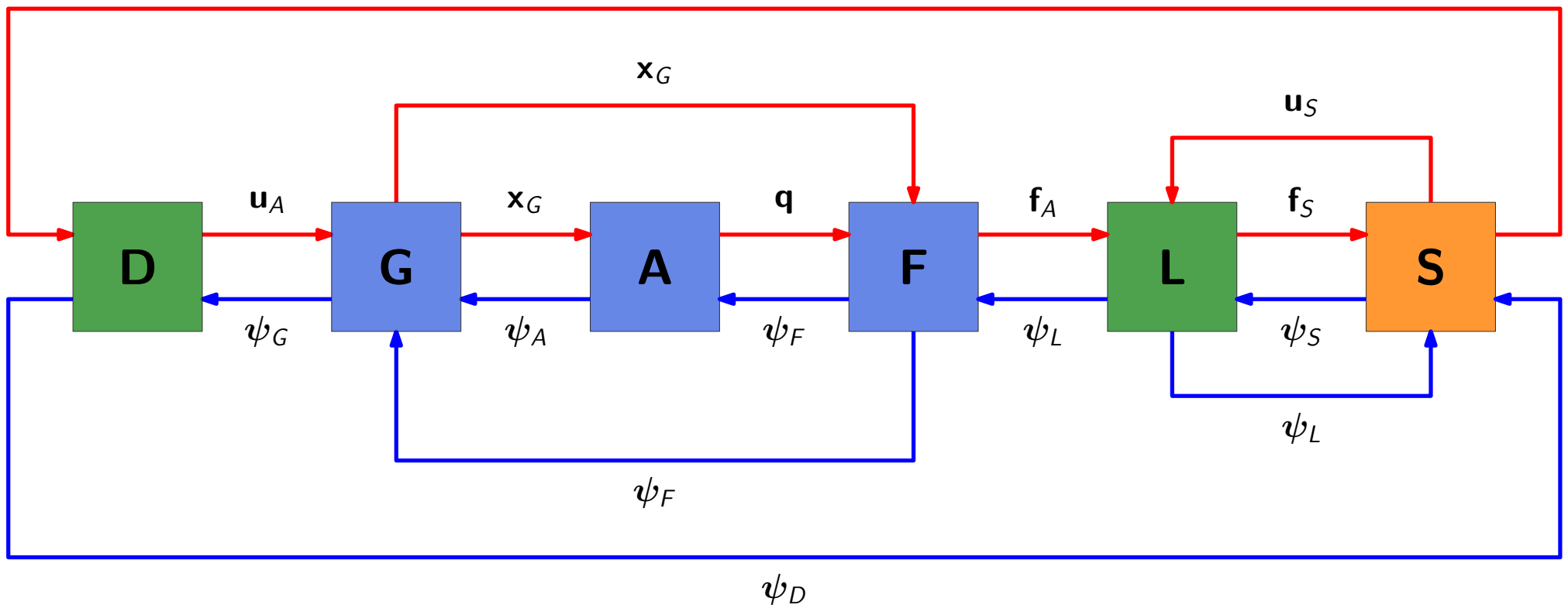




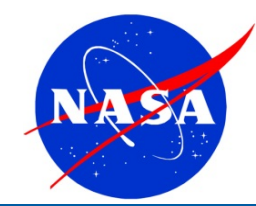
Steady Coupling



Nonlinear block Gauss-Seidel Algorithm



- Analysis path
- Adjoint path
- FUN3D
- FUNtoFEM
- TACS



Adjoint-based Sensitivity Verification



Steady:

	Structural Thickness	Angle of Attack	Shape Variable
Lift Adjoint	-0.000691483665 24	30.56134974174 8	6.35712700809 78
Lift Complex	-0.000691483665 10	30.56134974174 9	6.35712700809 67
KS Failure Adjoint	-1.51378296 92 × 10 ⁻⁵	0.0085284874047 5	0.0074682888033 8
KS Failure Complex	-1.51378296 85 × 10 ⁻⁵	0.0085284874047 9	0.0074682888033 7

Time-accurate:

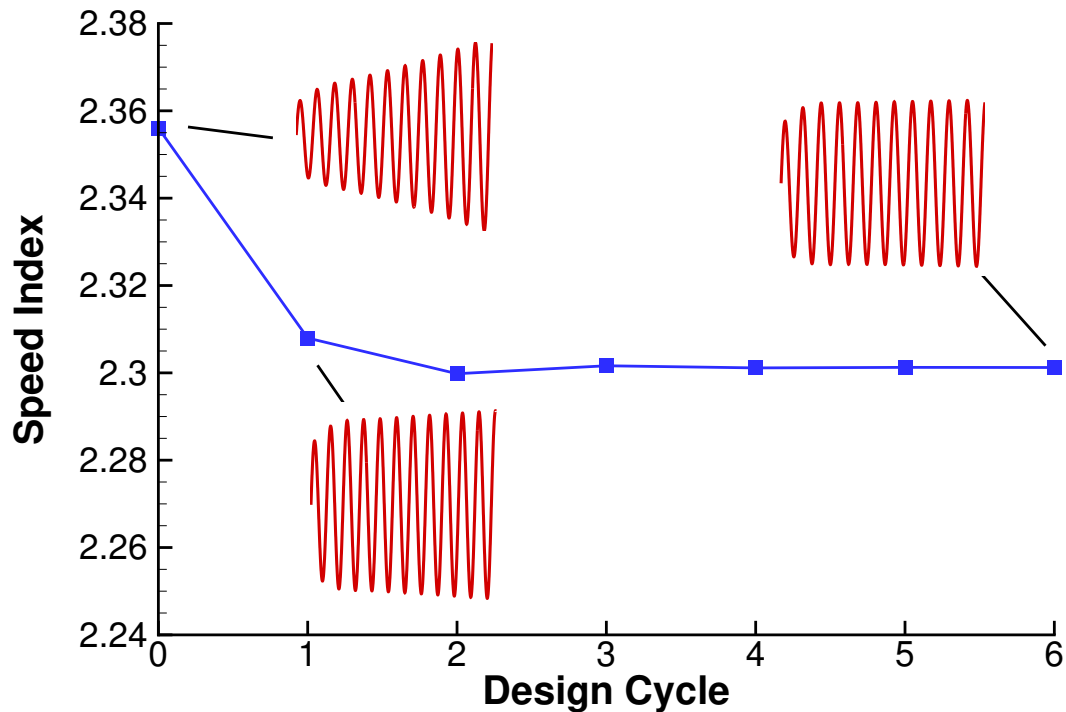
	Structural Thickness	Angle of Attack	Shape Variable
Lift Adjoint:	8.2843976481 3 × 10 ⁻⁷	7.83592732405 × 10 ⁻⁶	2.409236730 43 × 10 ⁻⁵
Lift Complex:	8.2843976481 4 × 10 ⁻⁷	7.83592732405 × 10 ⁻⁶	2.409236730 25 × 10 ⁻⁵
KS Failure Adjoint:	-0.0306817554094	1.34592942323 × 10 ⁻⁷	-1.29787578524 × 10 ⁻³
KS Failure Complex:	-0.0306817554094	1.34592942323 × 10 ⁻⁷	-1.29787578524 × 10 ⁻³



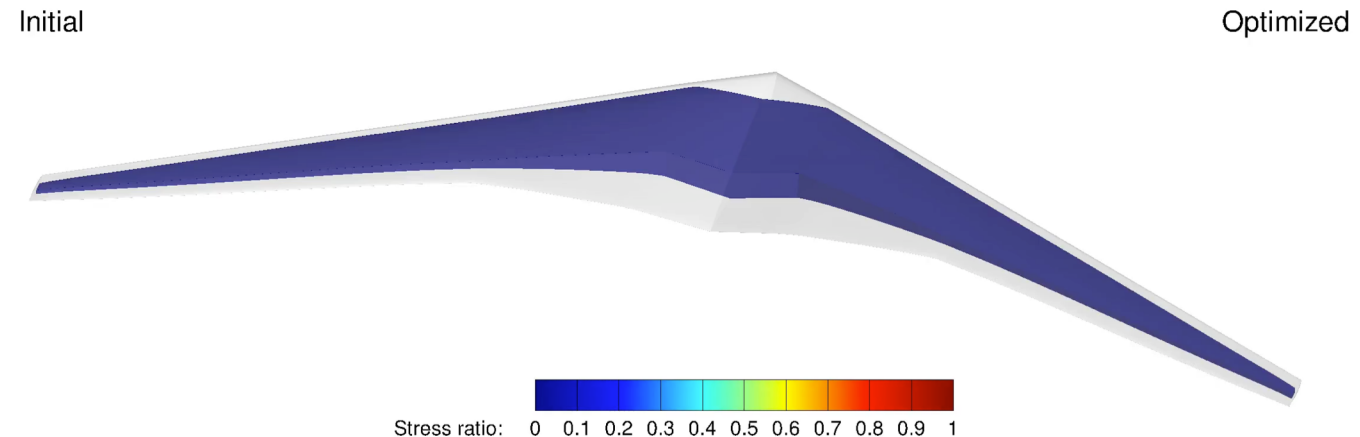
Adjoint-based Aeroelastic Optimization



- Flutter constraints
 - Automated damping calculation
 - Sensitivity of damping w.r.t. design variables and flow conditions



- Gust-response constraints
 - Field-velocity method for gust modeling

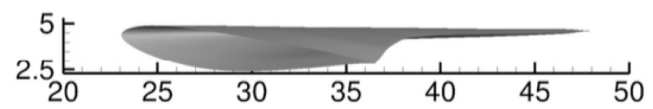
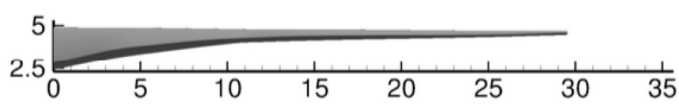
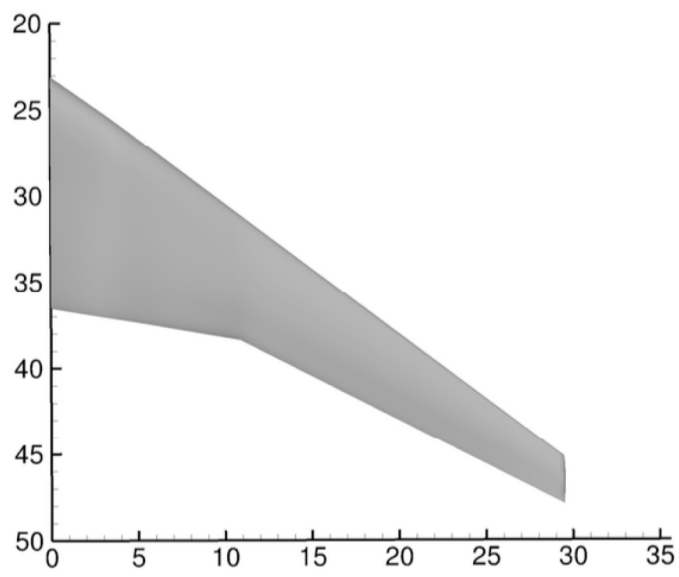
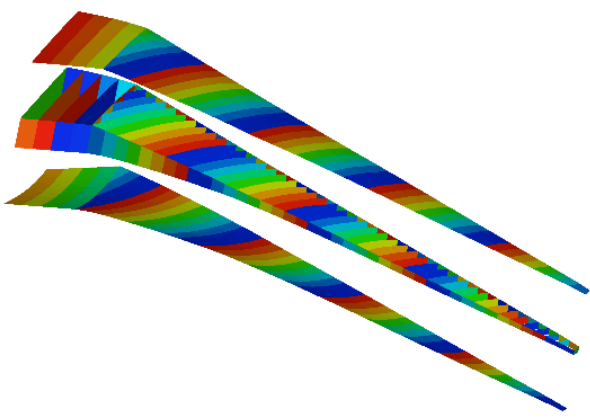




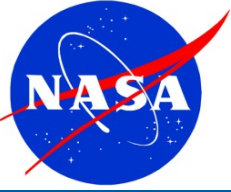
Undeformed Common Research Model (uCRM)



- Aeroelastic version of the NASA Common Research Model (CRM)
 - Representative of transonic commercial transport aircraft
 - Reverse engineered jig shape OML and wingbox to match the original CRM [1]
- Wingbox:
 - Ribs
 - Leading and trailing edge spars
 - Upper and lower skins



[1] G. Kenway, G. Kennedy, and J. Martins, "Aerostructural Optimization of the Common Research Model Configuration," in *15th AIAA/ISSMO Multidisciplinary Analysis and Optimization Conference*, American Institute of Aeronautics and Astronautics, 2014



- Maneuver-constrained takeoff gross weight (TOGW) minimization
 - Stress constraint – 2.5 G pullup maneuver constraint (steady analysis)
 - Analysis – 2 steady
- Gust-constrained mass minimization:
 - Stress constraint – cruise gust constraint
 - Analysis – 1 time-domain

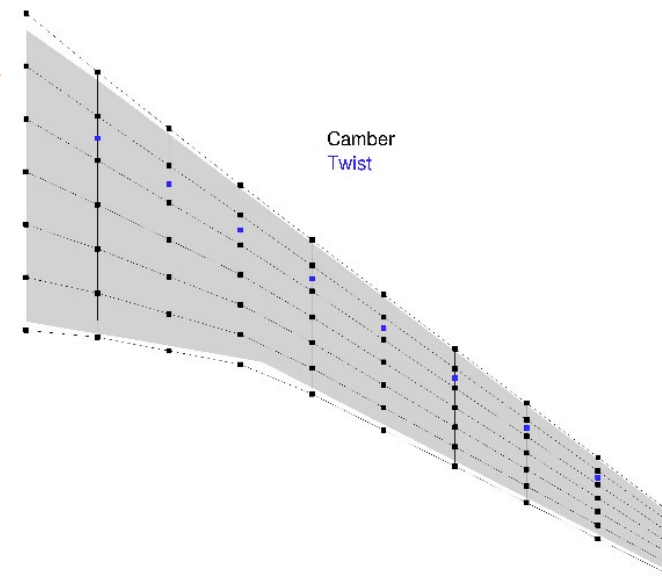


Computational Model:

- Cruise:
 - $M_\infty=0.85$
 - $h = 35,000$ ft
- Maneuver:
 - 2.5G symmetric pull-up
 - $M_\infty=0.86$
 - $h = 20,000$ ft
- FUN3D:
 - Euler and RANS (SA), compressible
 - Euler - 60,742 nodes
 - RANS – 412,910 nodes
- TACS:
 - 10,584 linear shell elements

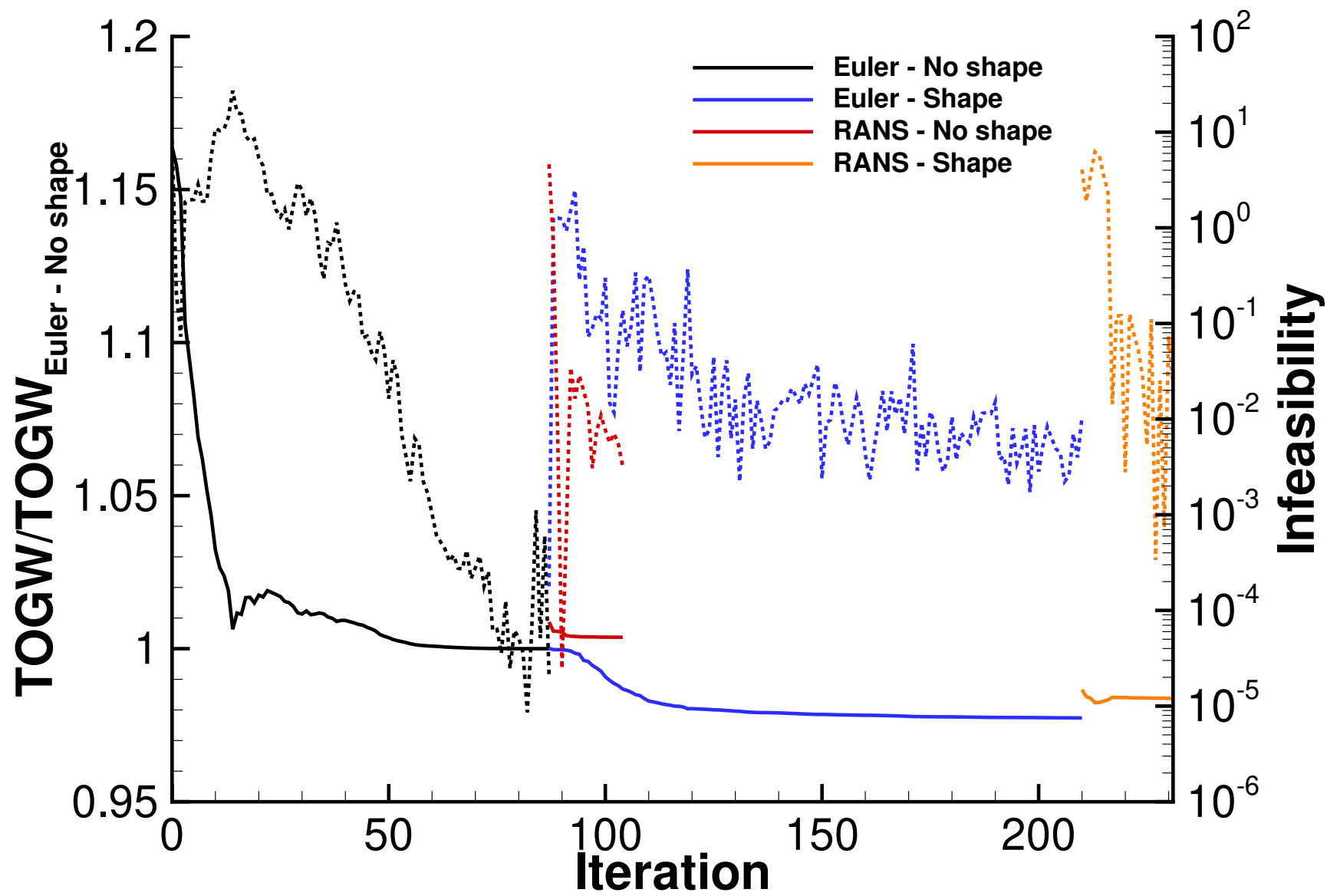
Design Problem:

- Design variables (321):
 - Structural panel thicknesses (240)
 - Angle of attack (2)
 - Twist (9) and Camber (70)
- Objective:
 - Minimize $TOGW = f(\text{empty weight}, L/D)$
- Constraint:
 - $1.5 KS(\text{maneuver stress}) < 1$
 - Cruise: $L = W$
 - Maneuver: $L = 2.5 W$



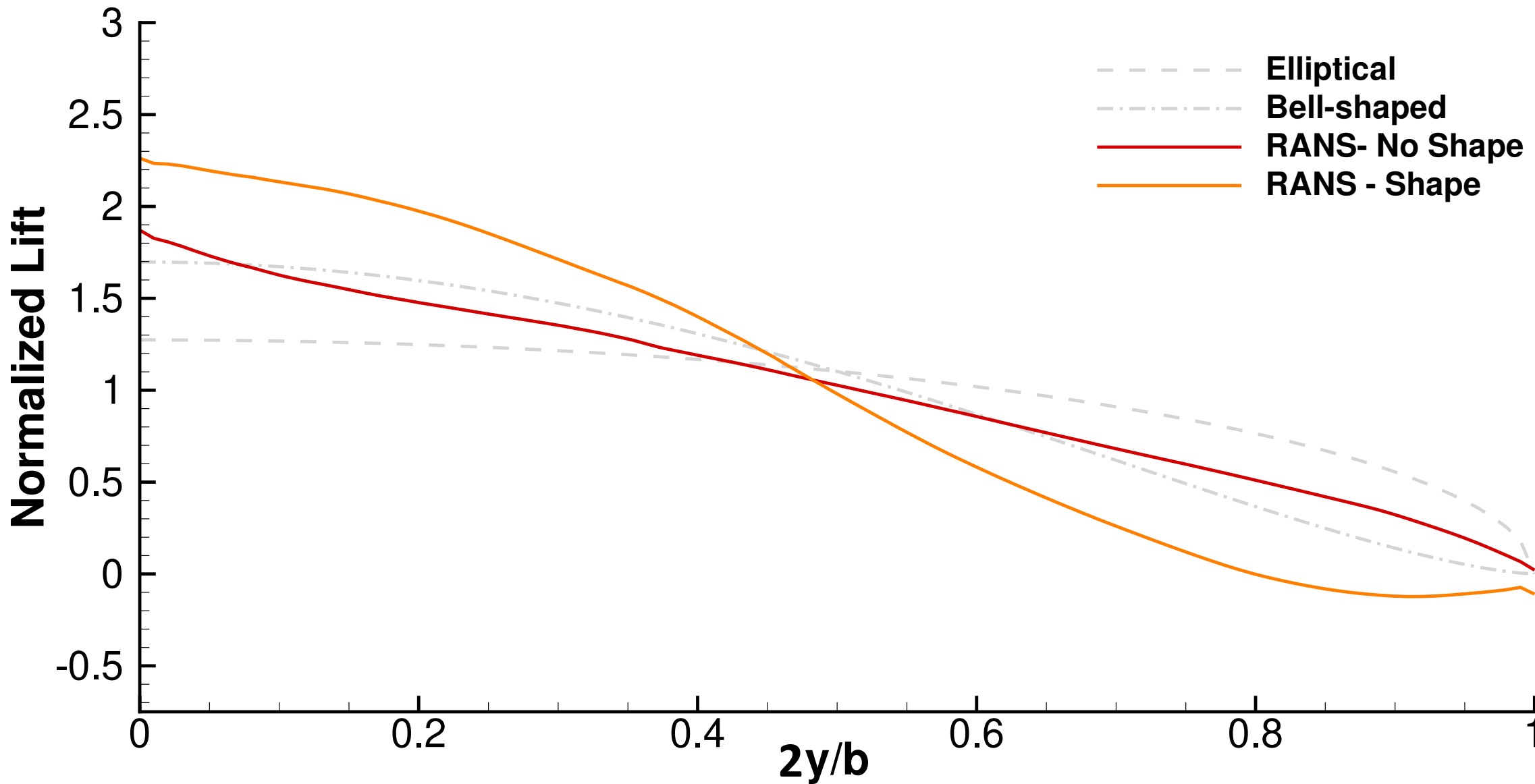


uCRM – TOGW Minimization





uCRM – TOGW Minimization

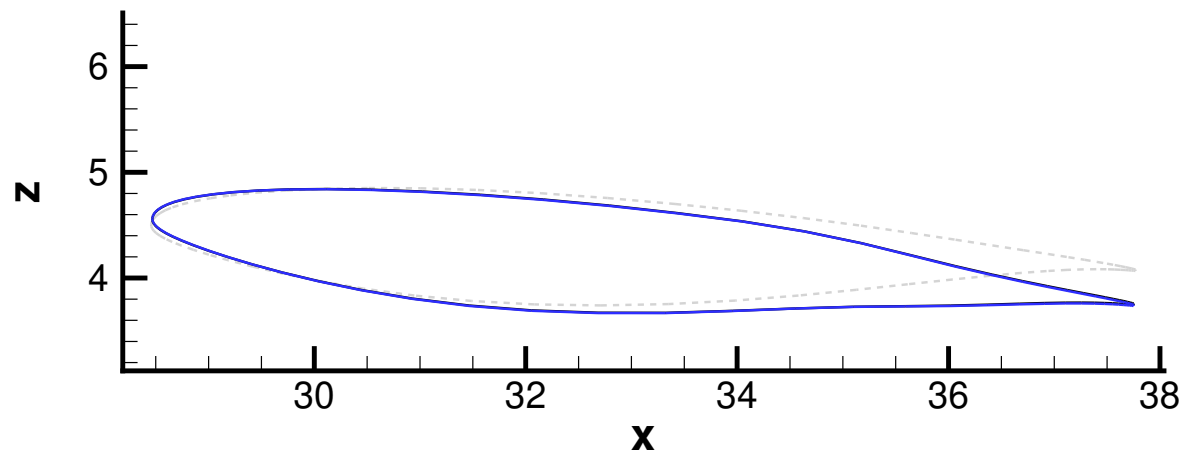




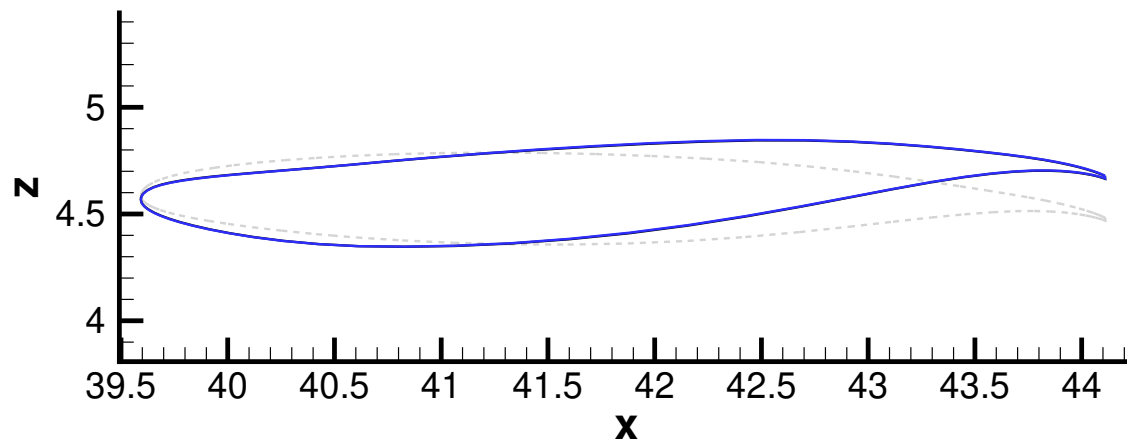
uCRM – TOGW Minimization



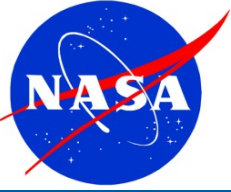
- Initial
- Maneuver - Euler
- Maneuver - RANS



$2y/b = 0.25$



$2y/b = 0.75$



Computational Model:

- Assumed Conditions:
 - $M_\infty=0.85, AOA = 5^\circ$
 - $h = 35,000$ ft
- Gust model:
 - 500 time steps
 - $F_g = 0.95$
 - $H = 30$ ft
- FUN3D:
 - Euler and RANS compressible
 - Same meshes as TOGW minimization
 - BDF2opt integration
- TACS:
 - Same mesh as TOGW minimization
 - BDF2 integration

Design Problem:

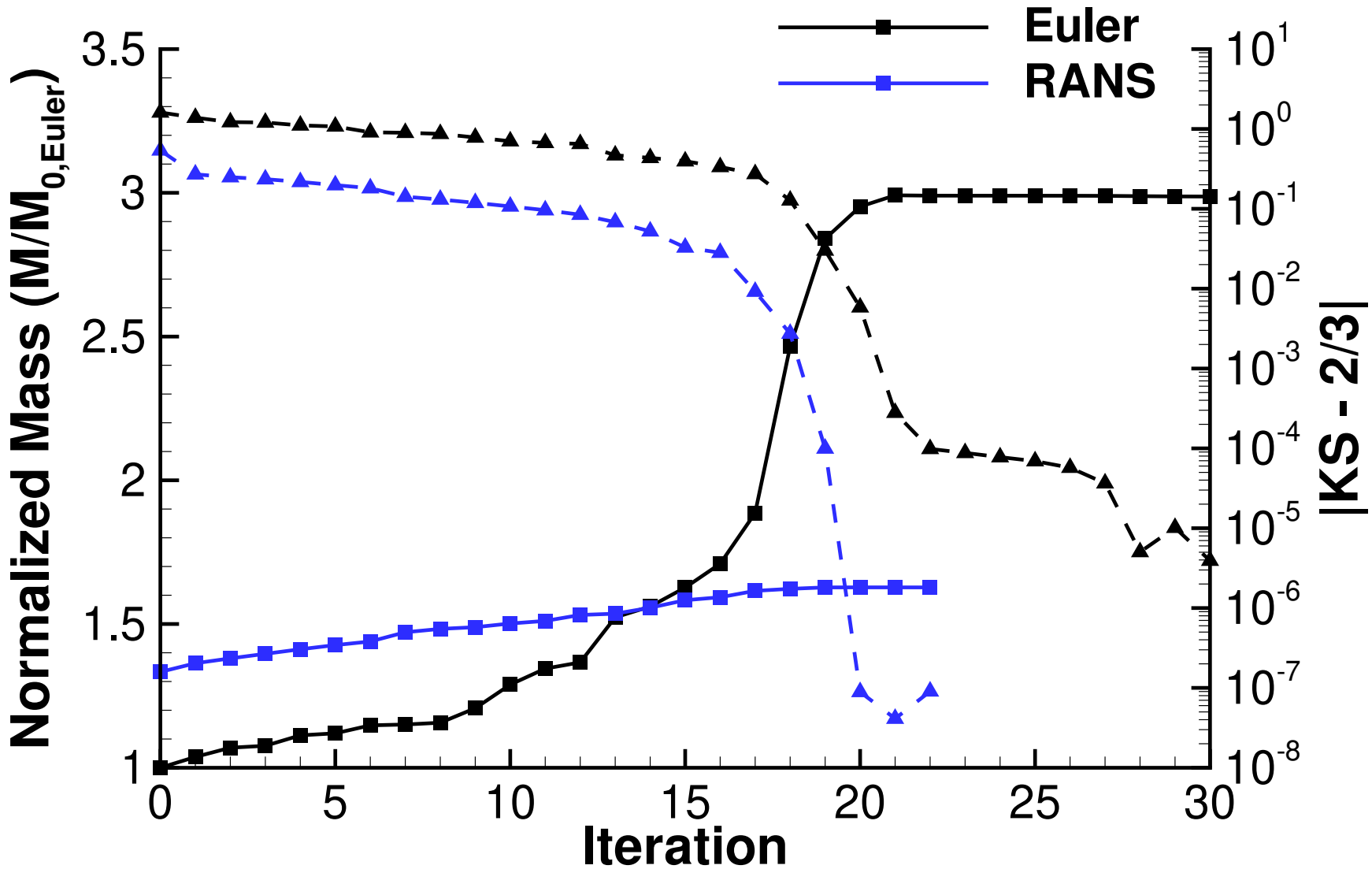
- Design variables:
 - Structural panel thicknesses (240)
- Objective:
 - Minimize *mass*
- Constraint:
 - $1.5 * KS(stress\ ratio) < 1$

Computational Cost:

- Euler (80 cores):
 - Forward: 12 min
 - Adjoint: 20 min
- RANS (240 cores):
 - Forward: 40 min
 - Adjoint: 130 min



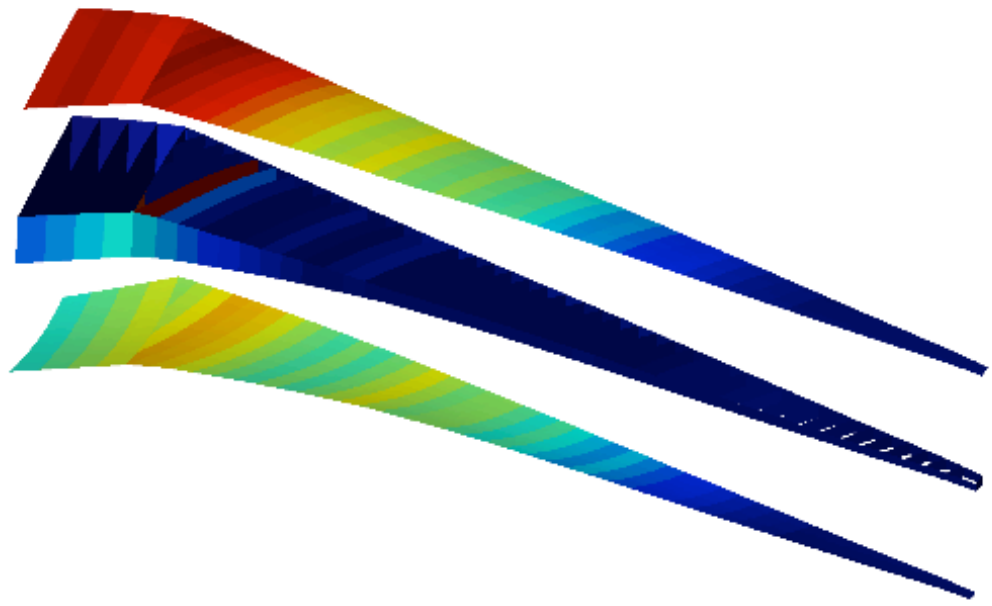
uCRM – Mass Minimization



Squares with solid lines– mass, triangles with dashed lines - KS

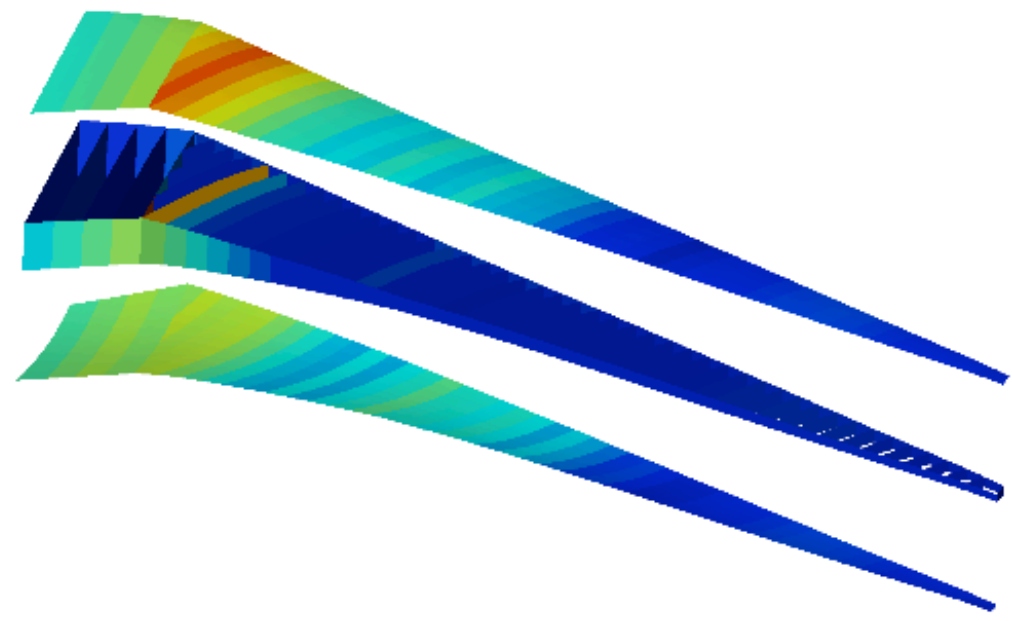


uCRM – Mass Minimization



Thickness [mm]: 6 10 14 18 22 26

Euler



Thickness [mm]: 6 10 14 18 22 26

RANS

Optimized Wingboxes

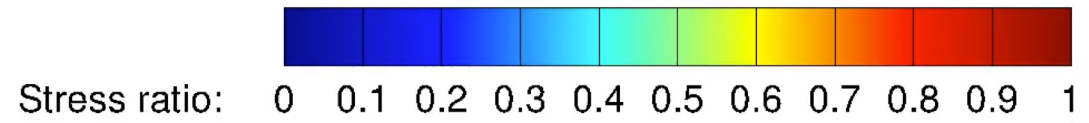
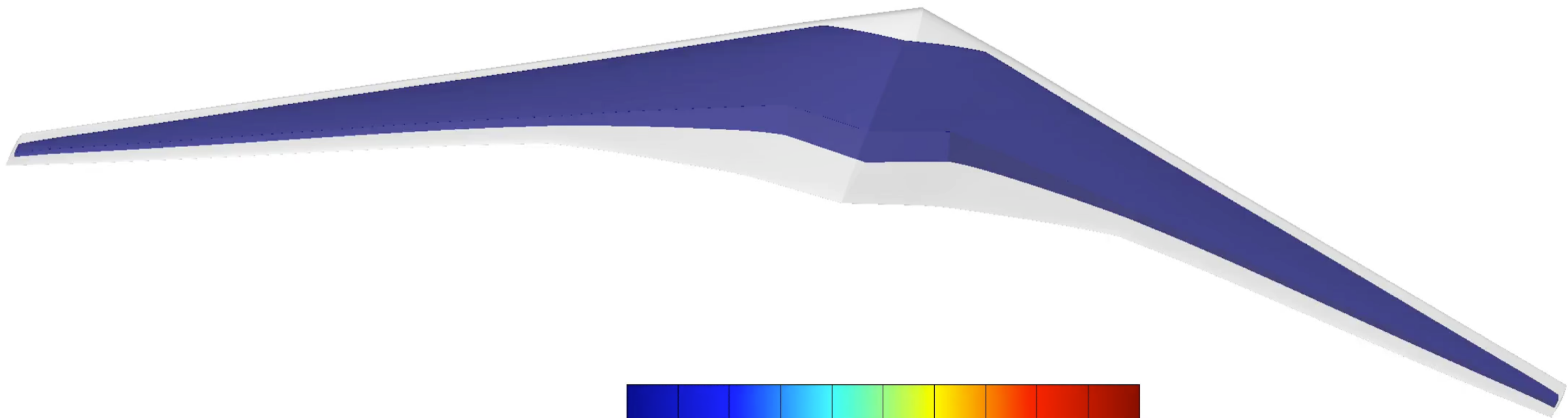


uCRM – Mass Minimization

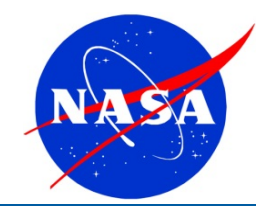


Initial

Optimized



RANS Optimization



- FUN3D modifications
 - Added a more general aeroelastic interface to the Python extension module
- FUNtoFEM
 - Load and displacement transfer
 - Python-based driver for aeroelastic analysis and optimization
 - Steady and time-domain coupling

Current/Future Work:

- Integration of FUNtoFEM with OpenMDAO
- Frequency domain analysis for more efficient CFD-based flutter constraints



Publications:

- K. Jacobson, J. Kiviaho, G. Kennedy, M. Smith, “Evaluation of Time-accurate Damping Identification Methods for Flutter-constrained Optimization” *Journal of Fluids and Structures*, May 2019.
- R. Biedron, K. Jacobson, W. Jones, S. Massey E. Nielsen, B. Kleb, and X. Zhang. “Sensitivity Analysis for Multidisciplinary Systems (SAMS)” September 2018, NASA/TM–2018-220089.
- J. Kiviaho, K. Jacobson, M. Smith, and G. Kennedy, “A Robust and Flexible Coupling Framework for Aeroelastic Analysis and Optimization,” *AIAA Aviation*, Denver, Colorado, June 2017.
- K. Jacobson, J. Kiviaho, M. Smith, and G. Kennedy, “An Aeroelastic Coupling Framework for Time-Accurate Aeroelastic Analysis and Optimization,” *AIAA SciTech*, Kissimmee, Florida, January 2018.
- J. Kiviaho, K. Jacobson, M. Smith, and G. Kennedy, “Application of a Time-Accurate Aeroelastic Coupling Framework to Flutter-Constrained Design Optimization,” *AIAA Aviation*, Atlanta, Georgia, June 2018.
- K. Jacobson, J. Kiviaho, G. Kennedy, S. Massey, “A Framework for High-Fidelity Unsteady Aeroelastic Analysis and Design,” *AIAA Aviation* (presentation only), Atlanta, Georgia, June 2018

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- Funding for FUNtoFEM development was provided by NASA through the Transformative Tools and Technologies program with grant number NNX15AU22A with Technical Monitor Steve Massey
- Computational Resources supporting this work were provided by the NASA High-End Computing (HEC) Program through the NASA Advanced Supercomputing (NAS) Division at Ames Research Center



Backup Slides

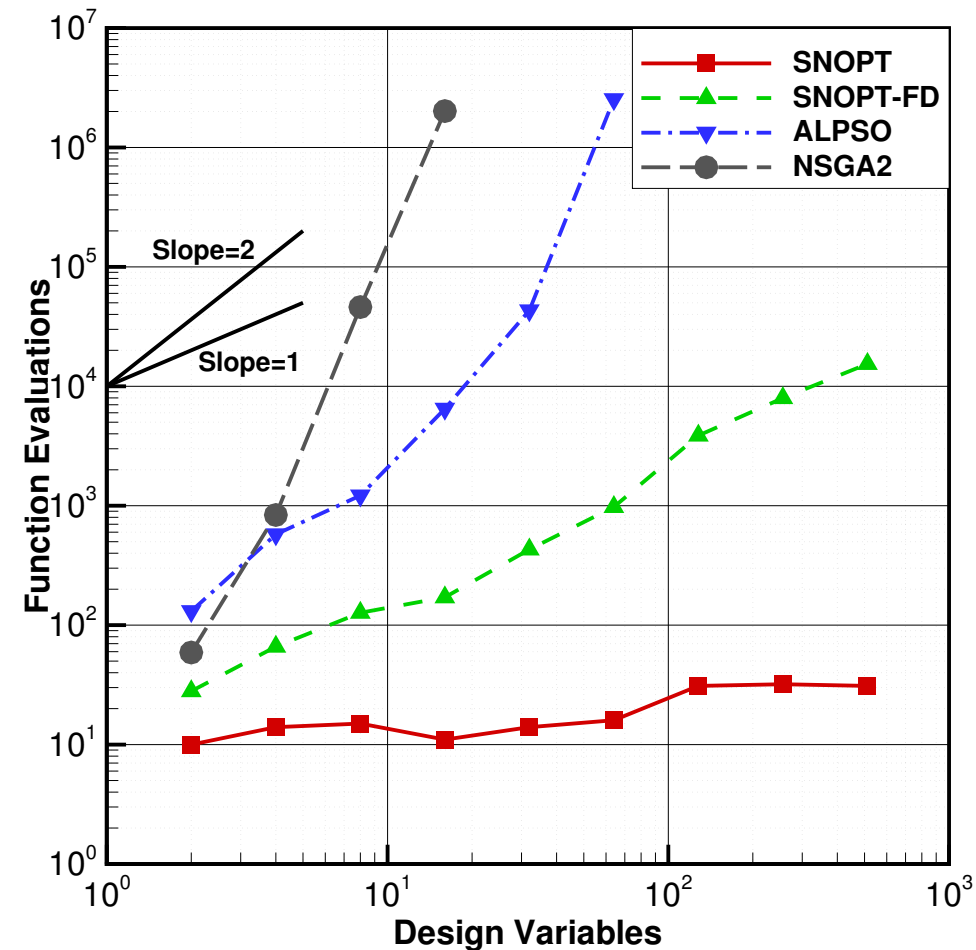




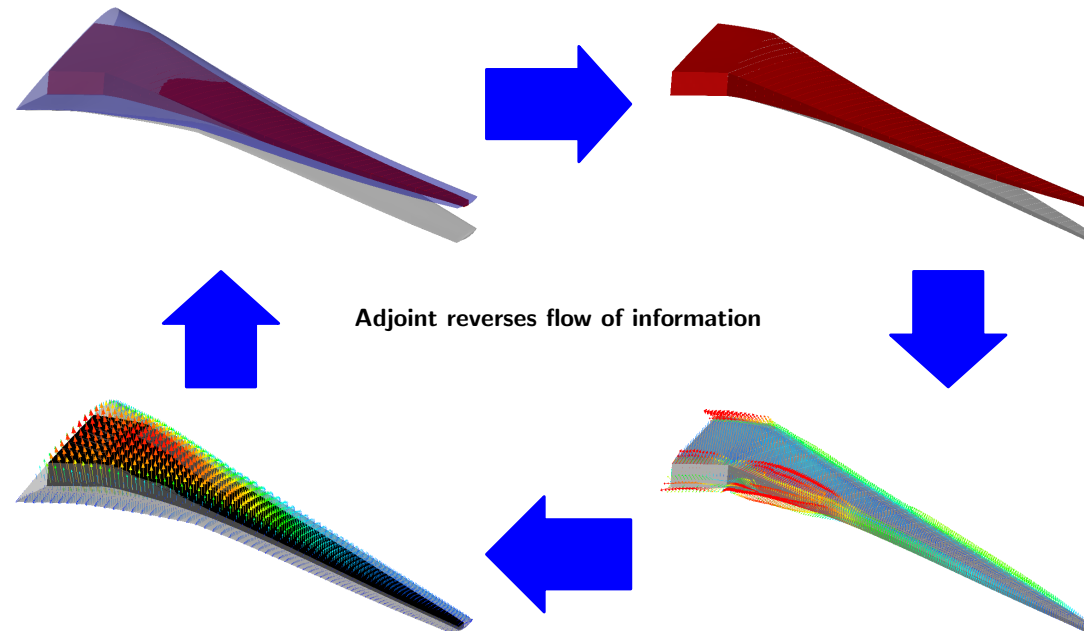
Why Adjoint-based Optimization?



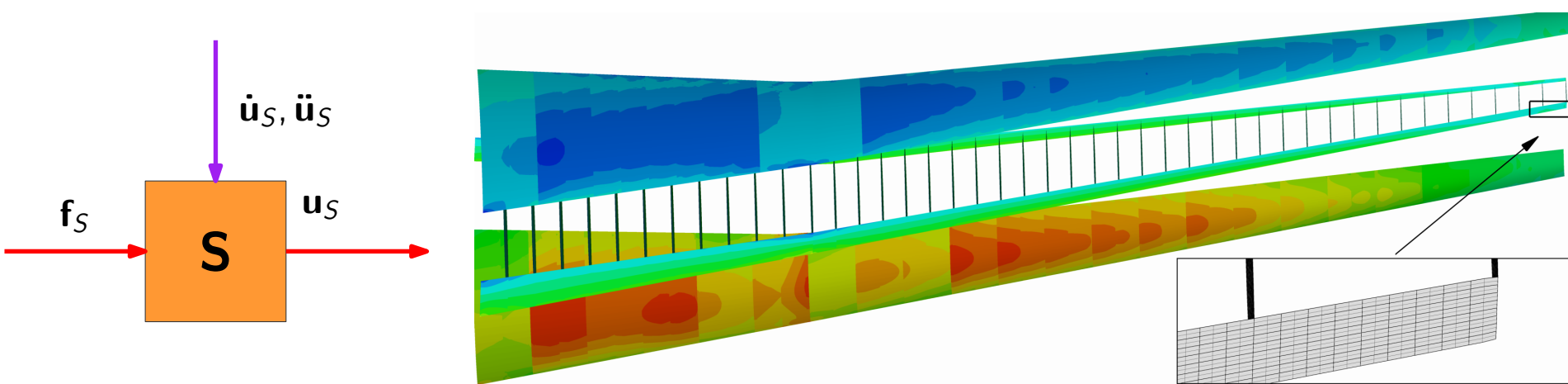
- High-fidelity aeroelastic models
 - High computational cost
 - $O(10^2-10^4)$ design variables
- Gradient-free methods:
 - Global optimum
 - Scale poorly with # of design variables
- Gradient-based methods:
 - Local optimum
 - Better scaling w.r.t. # of design variables
 - Gradient calculation:
 - Finite-difference or tangent method:
 - $O(n)$ w.r.t. # of design variables
 - Essentially independent of # of functions of interest
 - Adjoint method:
 - **Essentially independent of # of design variables**
 - $O(n)$ w.r.t. # of functions of interest



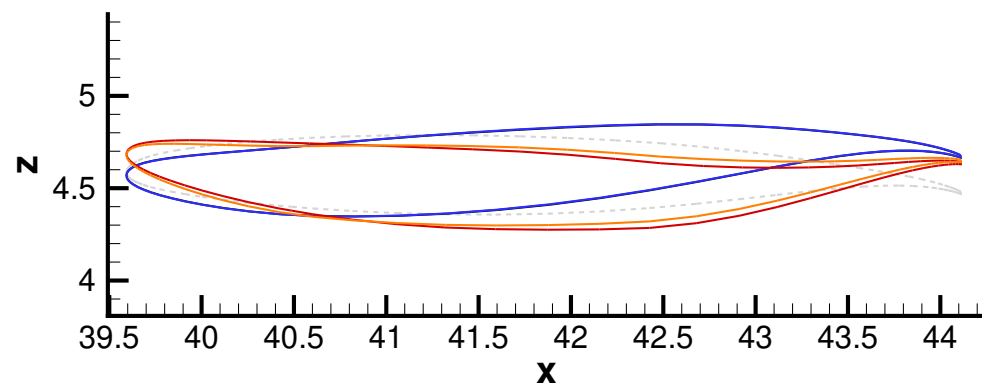
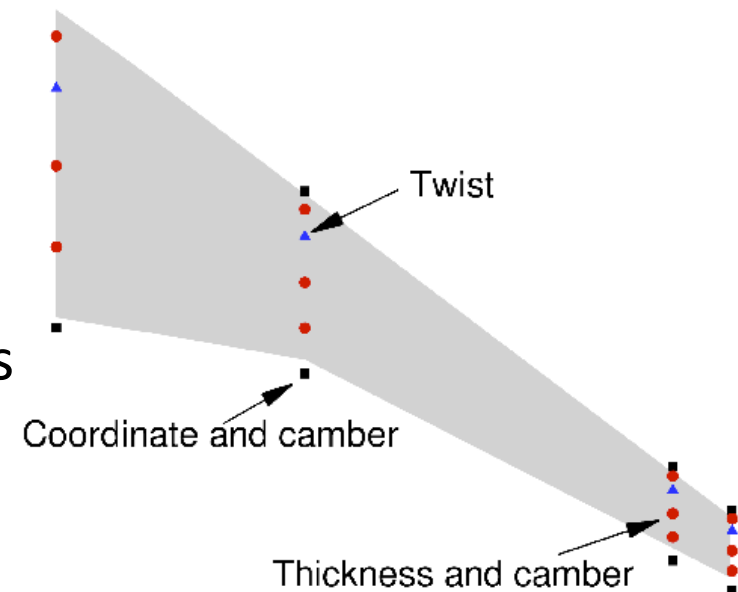
1. Solve the discretized governing equations and evaluate the function
2. Solve the adjoint equations
 - Linear system
 - Reverses the propagation of information
3. Assemble the gradient from the adjoint solution



- ◆ Structural FEM from Graeme Kennedy's SMDO Lab at Georgia Tech
- ◆ Open-source code
- ◆ Elements for geometrically linear/nonlinear analysis
- ◆ Flexible multibody dynamics
- ◆ Hand-coded discrete adjoint

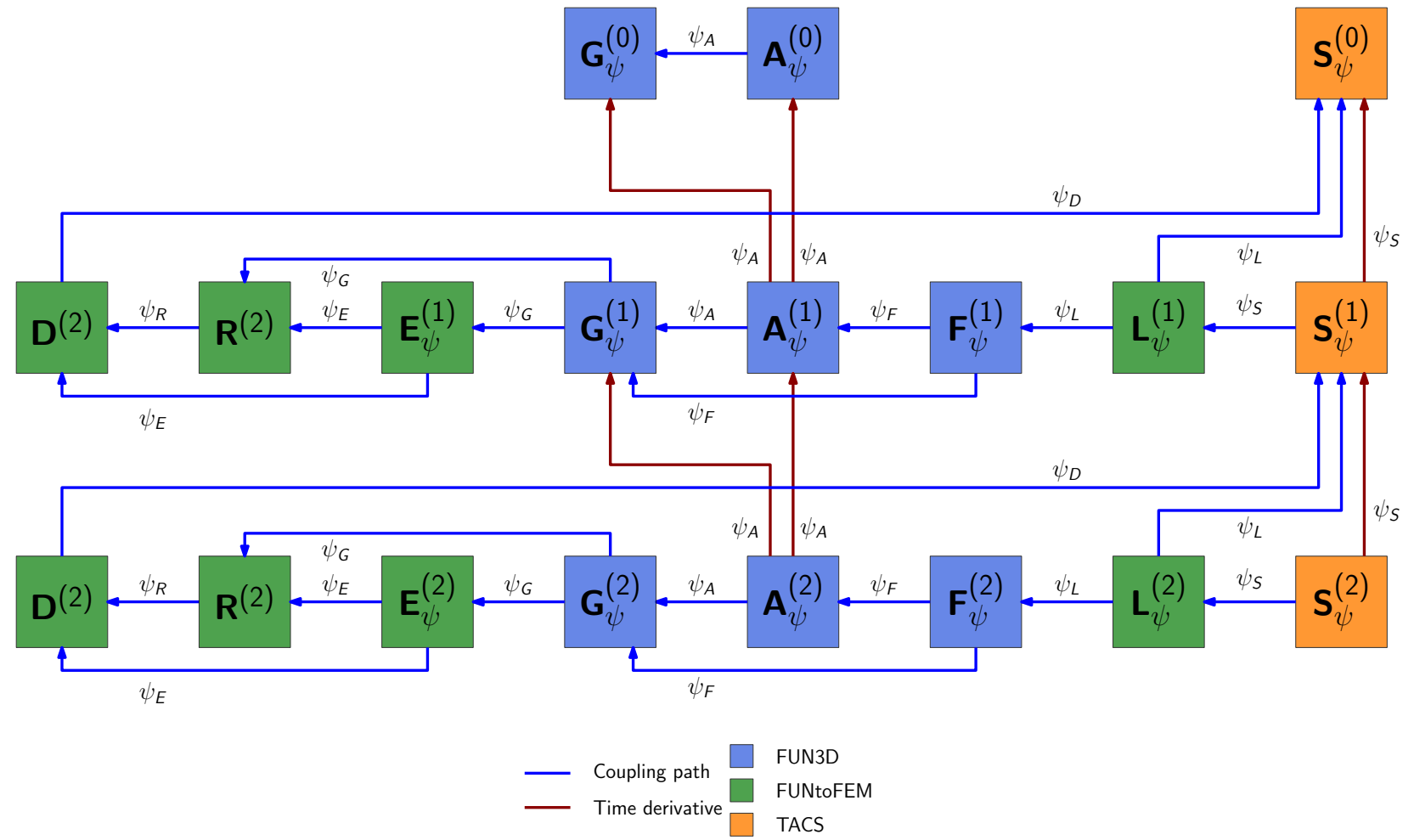


- ◆ NASA Langley shape parameterization tool
 - Based on free-form deformation (soft object animation)
 - Variables are based on standard wing design concepts
 - Camber, thickness, twist, planform coordinates
 - Parameterize aerodynamic surface and structural meshes
 - Given shape design variables:
 - Returns updated aerodynamic surface and structure meshes
 - Returns **design velocities** (coordinate sensitivities)





Time-accurate Coupling - Adjoint

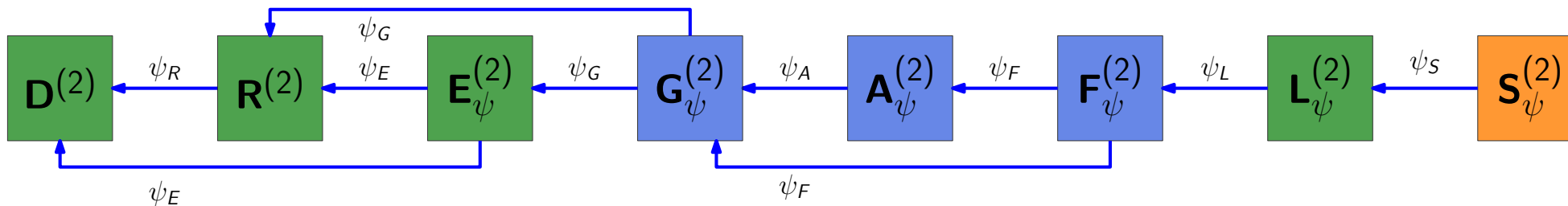




Time-accurate Coupling - Sensitivities



$\mathbf{R}_\psi^{(2)}$'s contribution to gradient is $(\psi_R^{(2)})^T \left[\frac{\partial \mathbf{R}^{(2)}}{\partial \mathbf{x}} \right]$



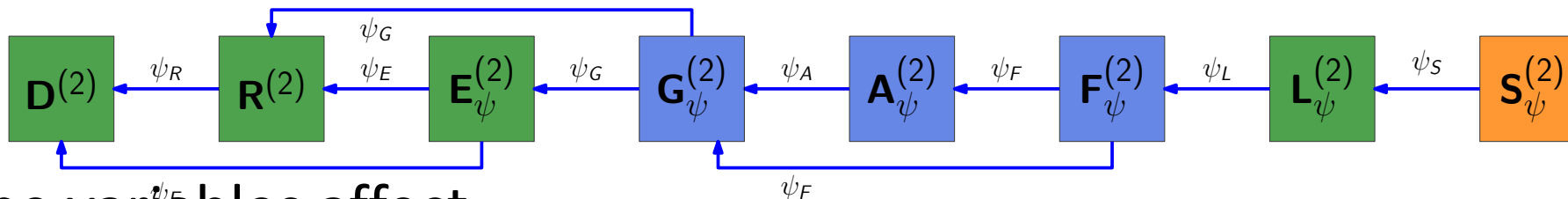
- ◆ Derivative w.r.t. aerodynamic design variable:

$$\frac{df}{d\mathbf{x}} = \frac{\partial f}{\partial \mathbf{x}} + \sum_{k=1}^N \left[\left(\psi_A^{(k)} \right)^T \frac{\partial A^{(k)}}{\partial \mathbf{x}} \right] + \left(\psi_A^{(0)} \right)^T \frac{\partial A^{(0)}}{\partial \mathbf{x}}$$

- ◆ Accumulate during reverse time marching



Shape Sensitivities



- Shape variables affect:
 - Aerodynamic surface coordinates, $\mathbf{x}_{A,0}$
 - Structural coordinates, $\mathbf{x}_{S,0}$
- Combine with **design velocities** using the chain rule:

$$\frac{df}{d\mathbf{x}} = \left\{ \frac{\partial f}{\partial \mathbf{x}_{A,0}} + \sum_{k=1}^N \left[\left(\psi_D^{(k)} \right)^T \frac{\partial \mathbf{D}^{(k)}}{\partial \mathbf{x}_{A,0}} + \left(\psi_R^{(k)} \right)^T \frac{\partial \mathbf{R}^{(k)}}{\partial \mathbf{x}_{A,0}} + \left(\psi_E^{(k)} \right)^T \frac{\partial \mathbf{E}^{(k)}}{\partial \mathbf{x}_{A,0}} + \left(\psi_L^{(k)} \right)^T \frac{\partial \mathbf{L}^{(k)}}{\partial \mathbf{x}_{A,0}} + \left(\psi_G^{(k)} \right)^T \frac{\partial \mathbf{G}^{(k)}}{\partial \mathbf{x}_{A,0}} \right] + \left(\psi_G^{(0)} \right)^T \frac{\partial \mathbf{G}^{(0)}}{\partial \mathbf{x}_{A,0}} \right\} \frac{\partial \mathbf{x}_{A,0}}{\partial \mathbf{x}}$$

$$+ \left\{ \frac{\partial f}{\partial \mathbf{x}_{S,0}} + \sum_{k=1}^N \left[\left(\psi_D^{(k)} \right)^T \frac{\partial \mathbf{D}^{(k)}}{\partial \mathbf{x}_{S,0}} + \left(\psi_L^{(k)} \right)^T \frac{\partial \mathbf{L}^{(k)}}{\partial \mathbf{x}_{S,0}} + \left(\psi_S^{(k)} \right)^T \frac{\partial \mathbf{S}^{(k)}}{\partial \mathbf{x}_{S,0}} \right] + \left(\psi_S^{(0)} \right)^T \frac{\partial \mathbf{S}^{(0)}}{\partial \mathbf{x}_{S,0}} \right\} \frac{\partial \mathbf{x}_{S,0}}{\partial \mathbf{x}}$$



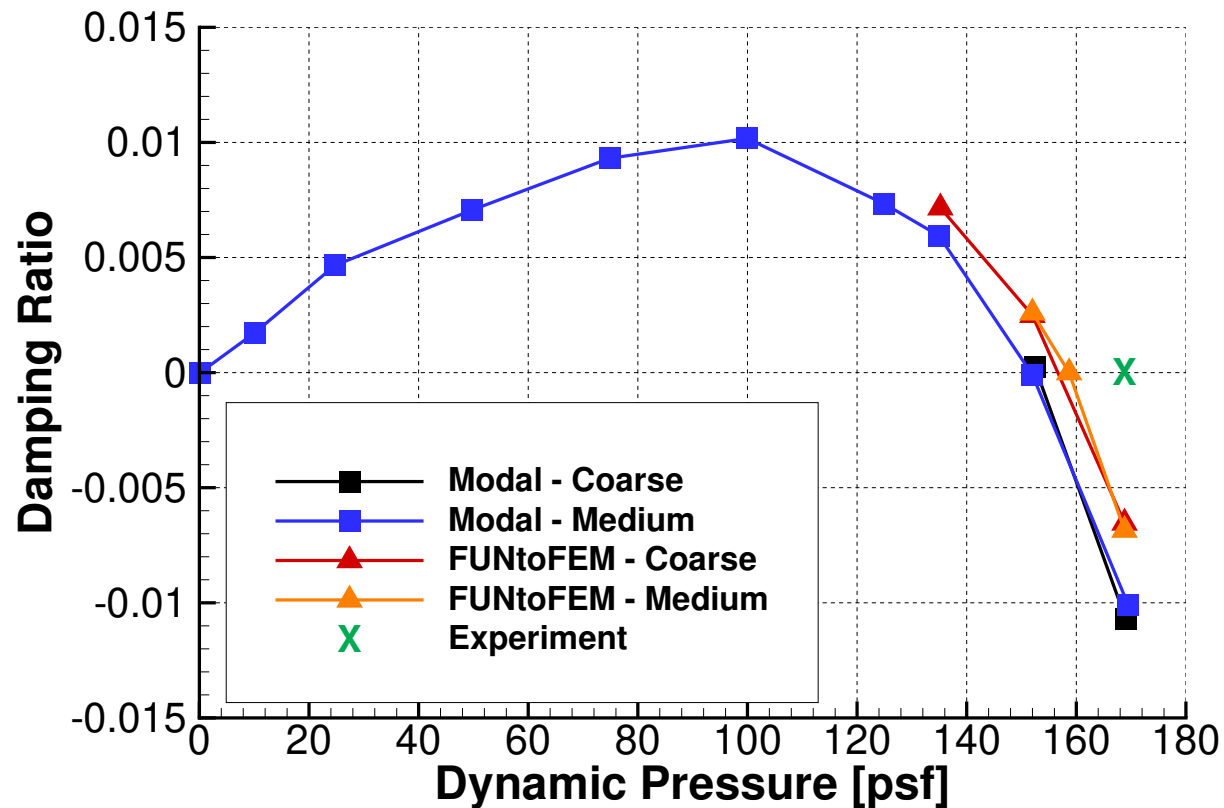
Flutter Clearance

- Constraint:
 - At q_f : $\zeta_{\min} \geq \zeta_0$
- Similar to flutter flight testing

Flutter Identification

- Additional design variable: $q_{flutter}$
- Constraints:
 - At $q_{flutter}$: $\zeta_{\min} = 0$
 - $q_{flutter} > 1.15 q_{flight}$
- Gets the exact flutter conditions

◆ Need damping and its sensitivity regardless of constraint type





- Prony series with noise term:

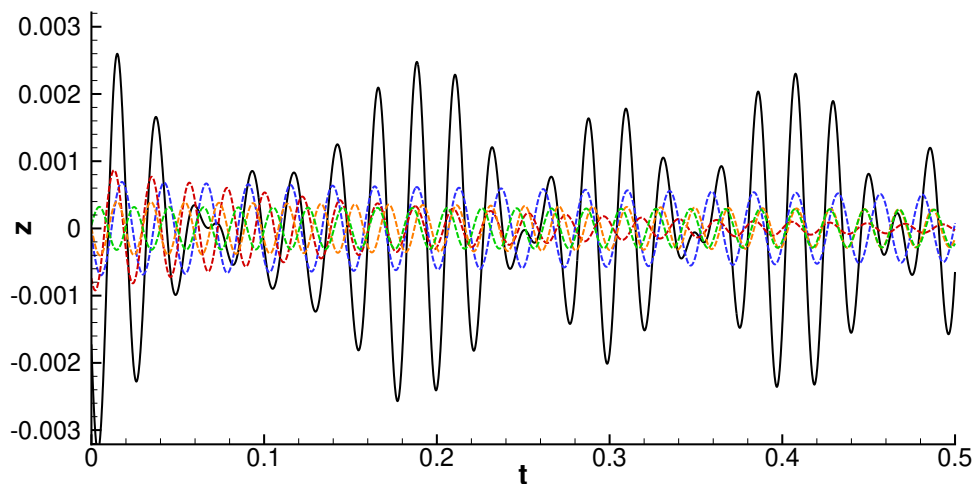
$$z_n = \sum_{k=1}^M c_k e^{s_k n} + w(n)$$

- Complex exponent:

$$s_k = (\alpha_k + i\omega_k)\Delta t$$

- Damping ratio:

$$\zeta_k = -\alpha_k / \omega_k$$



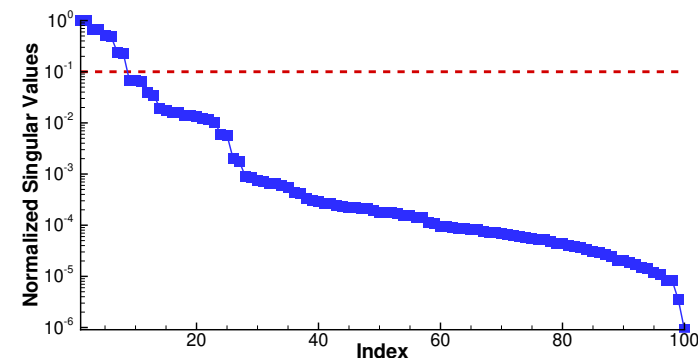
Solution Process:

1. Form the Hankel Matrix

$$\mathbf{Y} = \begin{bmatrix} y_1 & y_2 & \cdots & y_L & y_{L+1} \\ y_2 & y_3 & \cdots & y_{L+1} & y_{L+2} \\ \vdots & \vdots & \ddots & \vdots & \\ y_{N-L} & y_{N-L+1} & \cdots & y_{N-1} & y_N \end{bmatrix}$$

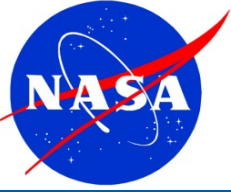
2. Singular Value Decomposition (SVD) of the Hankel Matrix

- Filter by singular values



- Form reduced system from remaining singular vectors

3. Eigenvalues of reduced system are s_k



- ◆ Flutter identification constraint based on minimum damping:

$$\zeta_{min} = 0 \quad \Rightarrow \quad \alpha_{max} = 0$$

- ◆ Kreisselmeier-Steinhauser (KS) function

- Differentiable approximation of the maximum exponential coefficient

$$\alpha_{max} \approx m + \frac{\ln \left[\sum_{k=1}^M e^{\rho(\alpha_k - m)} \right]}{\rho}$$

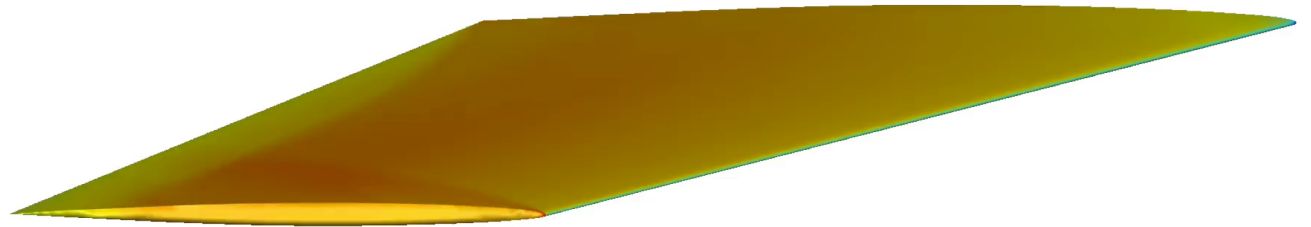
- Single adjoint solution for any number of modes and frequencies

Computational Model:

- M_∞ range: 0.499 to 1.141
- 6,000 time steps
- Structural modes excited at 125 steps
- Matrix pencil method over last 3,000 steps
- FUN3D
 - Euler, compressible simulation
 - BDF2opt integration
 - 446,584 nodes
- Modal structure (Python)
 - First 4 modes
 - BDF2 time integration

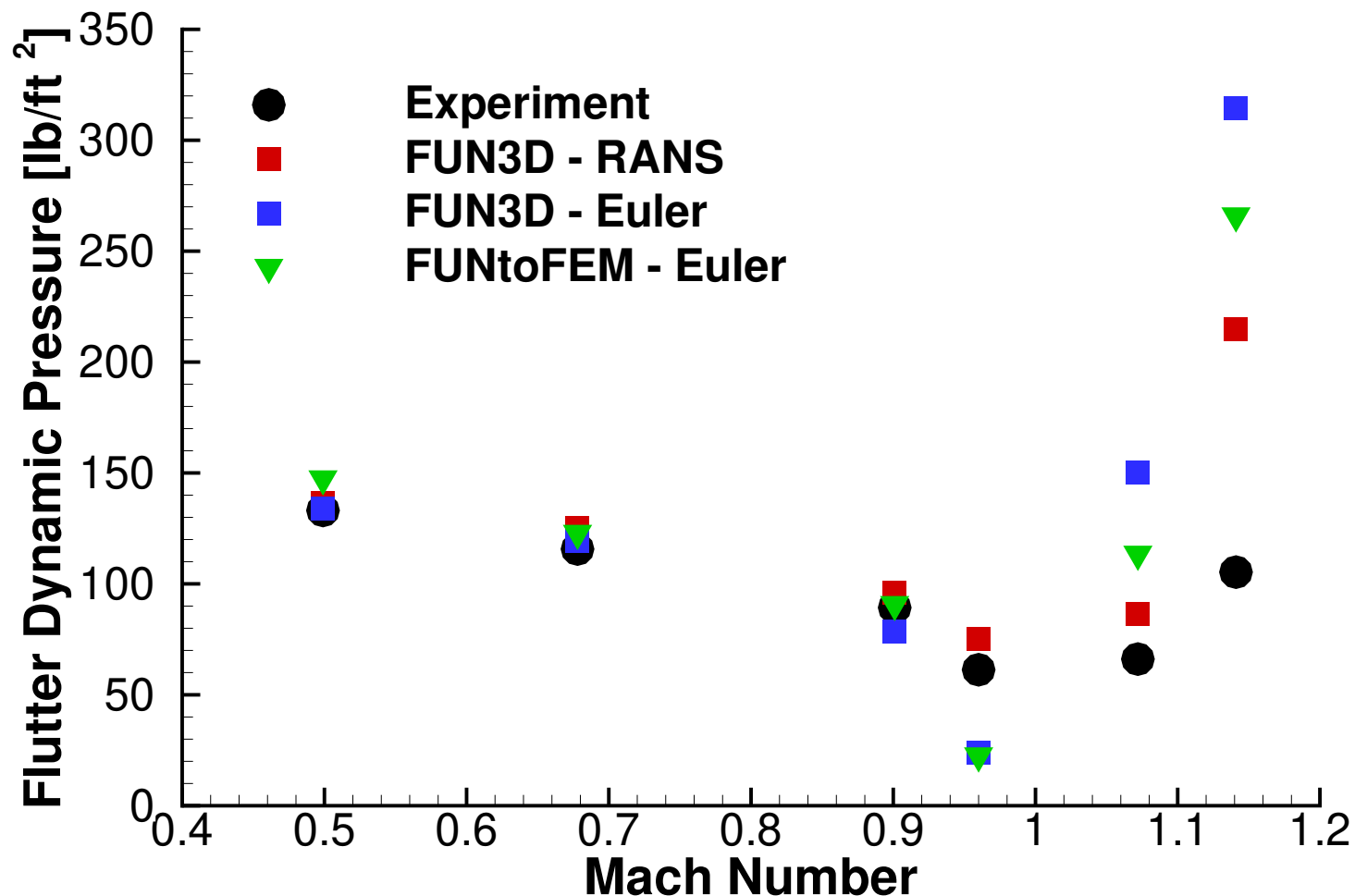
Design Problem:

- Design variables:
 - Dynamic pressure, q
- Objective:
 - Minimize q
- Constraints:
 - $\zeta_{KS} = 0$





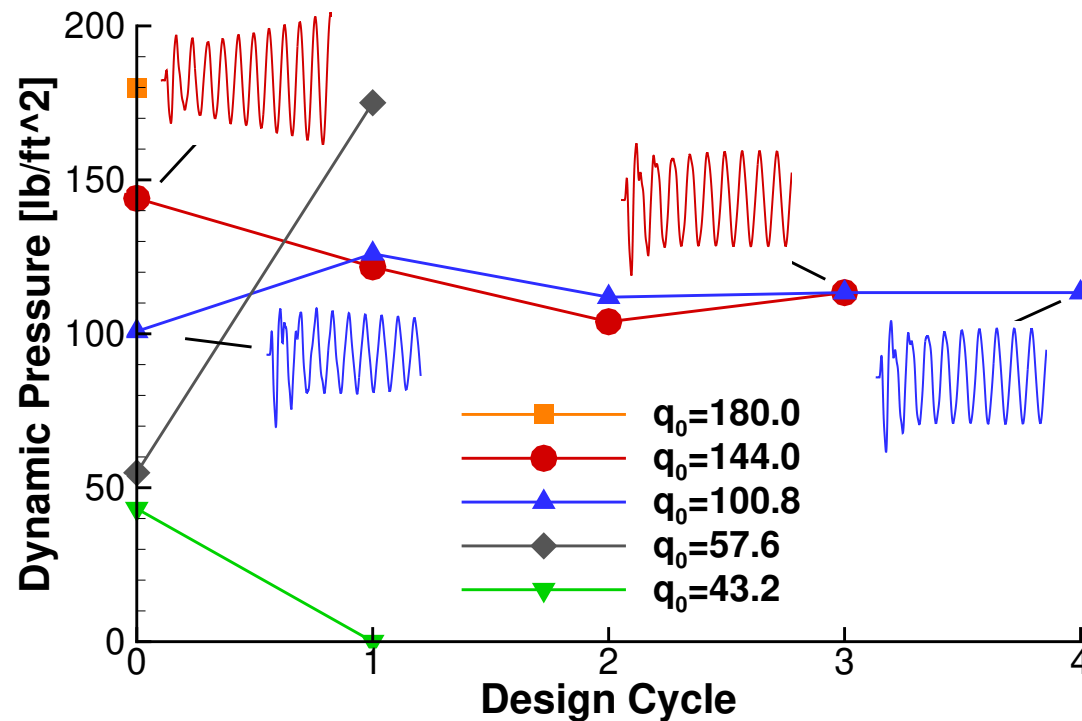
AGARD 445.6 Flutter Identification



- ◆ Converged to within 0.1 psf in 4-7 design cycles
- ◆ Coarse mesh and time step still captures the important trends



Sensitivity to initial guess for dynamic pressure:



- In a real optimization, you have the additional constraint $q_{flutter} > 1.15 q_{flight}$
- Frequency domain methods may be more practical
 - Take advantage of periodic nature
 - Eliminate need for damping system identification



Field Velocity Method:

- Gust created by modifying the grid velocity:

$$\dot{x}\hat{i} + \dot{y}\hat{j} + \dot{z}\hat{k} = (\dot{x}_0 - u_g)\hat{i} + (\dot{y}_0 - v_g)\hat{j} + (\dot{z}_0 - w_g)\hat{k}$$

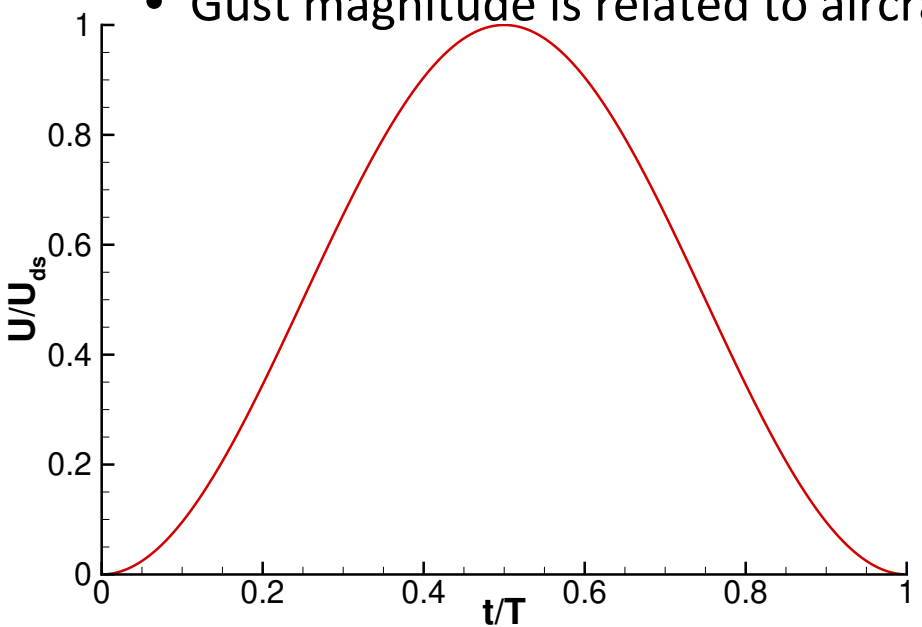
- Only changes velocities, not the displacements
- Not applied to surface nodes
- Gusts propagate with the freestream velocity
- Gust profile created from superposition of sines, cosines, 1-cosines, and gaussian pulses
 - options to set amplitude, frequency, start time, etc.
 - Profile is uniform in planes normal to direction of propagation

Sensitivities verification with gust model:

	Structural Thickness	Angle of Attack	Shape Variable
Lift Adjoint	-2.60701434865e-05	0.00456874796182	-0.000711916380 269
Lift Complex	-2.60701434866e-05	0.00456874796182	-0.000711916380 507



- ◆ FAA Advisory Circular for gust load certification:
 - Continuous gust - long duration turbulence encounters
 - Discrete gusts – single extreme turbulence event
 - 1 - cosine profile
 - Gust lengths from $H=30$ ft to 350 ft
 - Gust magnitude is related to aircraft weight and altitude, $U_{ref} \approx 20-56$ ft/s



Discrete gust profile

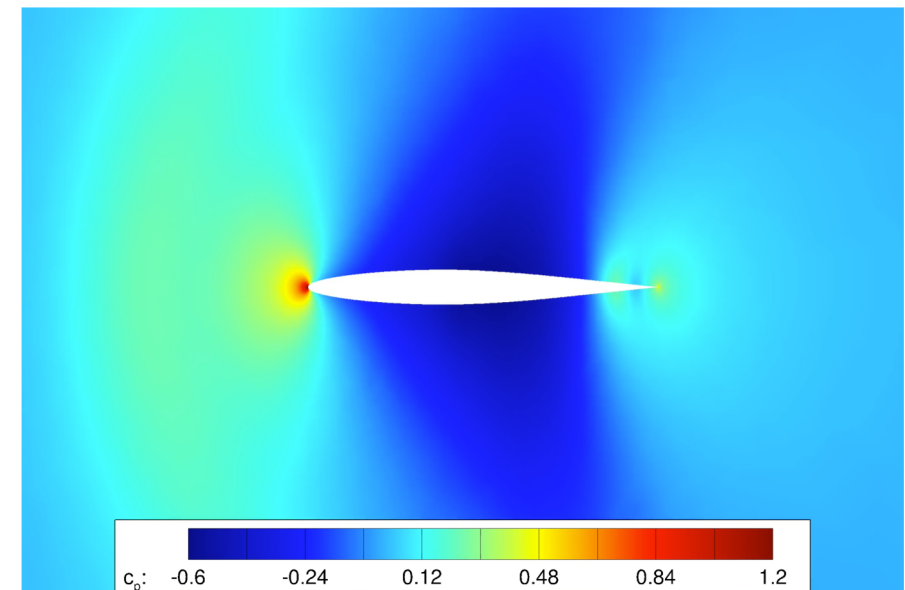
$$U_{ds} = U_{ref} F_g \left(\frac{H}{350} \right)^{1/6}$$

Computational Model:

- Assumed Conditions:
 - $M_\infty = 0.8$, $AOA = 0^\circ$
 - $h = 30,000$ ft
- Gust model:
 - 1000 time steps
 - 50 steps to establish the flow field
 - ~5 gust periods
 - $F_g = 0.95$
 - $H = 30$ ft
- FUN3D:
 - Euler, compressible simulation
 - BDF2opt integration
 - 35,109 nodes
- Structure (Python):
 - Mass + vertical displacement spring
 - BDF2 integrator

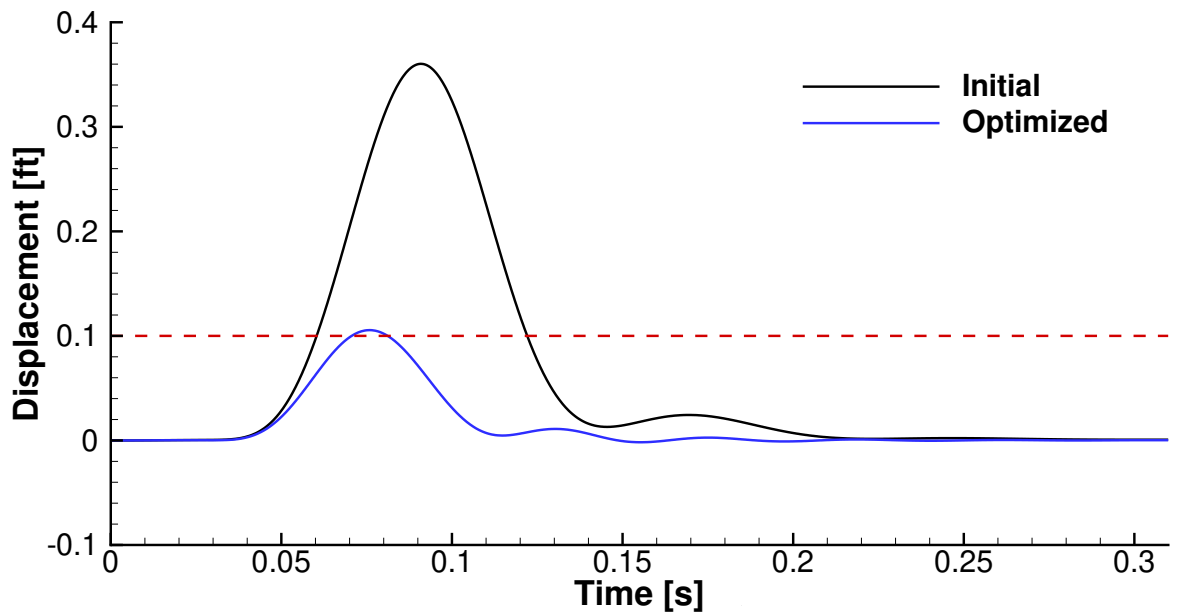
Design Problem:

- Design variables:
 k
- Objective:
Min k
- Constraints:
 $KS(z) - 0.1 \leq 0$

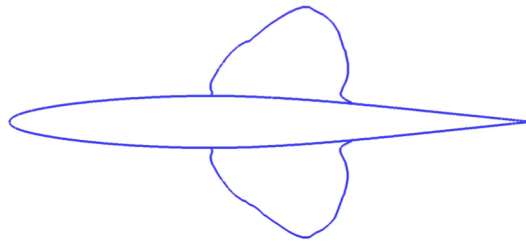
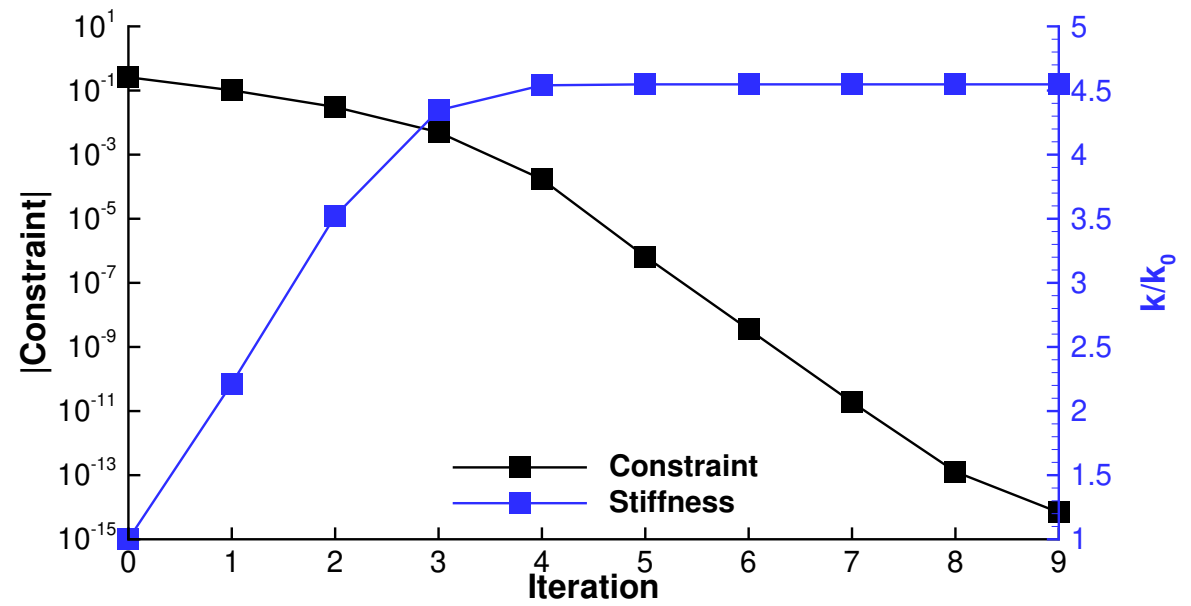




Gust Demonstration – NACA 64A010



Initial
Optimal



Sonic Line



- We have the function of interest, $f(\mathbf{x}, \mathbf{q}(\mathbf{x}))$, and we want the sensitivities:

$$\frac{df}{d\mathbf{x}} = \frac{\partial f}{\partial \mathbf{x}} + \frac{\partial f}{\partial \mathbf{q}} \frac{\partial \mathbf{q}}{\partial \mathbf{x}} \quad (1)$$

- The state vector, q , is governed by the residual, $R(x, q(x))=0$:

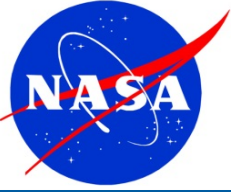
$$\frac{d\mathbf{R}}{d\mathbf{x}} = \frac{\partial \mathbf{R}}{\partial \mathbf{x}} + \left[\frac{\partial \mathbf{R}}{\partial \mathbf{q}} \right] \frac{\partial \mathbf{q}}{\partial \mathbf{x}} = 0$$

- Rearrange:

$$\frac{\partial \mathbf{q}}{\partial \mathbf{x}} = - \left[\frac{\partial \mathbf{R}}{\partial \mathbf{q}} \right]^{-1} \frac{\partial \mathbf{R}}{\partial \mathbf{x}}$$

- Plug into (1):

$$\frac{df}{d\mathbf{x}} = \frac{\partial f}{\partial \mathbf{x}} - \frac{\partial f}{\partial \mathbf{q}} \left[\frac{\partial \mathbf{R}}{\partial \mathbf{q}} \right]^{-1} \frac{\partial \mathbf{R}}{\partial \mathbf{x}}$$



$$\frac{df}{d\mathbf{x}} = \frac{\partial f}{\partial \mathbf{x}} - \frac{\partial f}{\partial \mathbf{q}} \left[\frac{\partial \mathbf{R}}{\partial \mathbf{q}} \right]^{-1} \frac{\partial \mathbf{R}}{\partial \mathbf{x}}$$

- Define the adjoint vector:

$$\boldsymbol{\psi}^T = - \frac{\partial f}{\partial \mathbf{q}} \left[\frac{\partial \mathbf{R}}{\partial \mathbf{q}} \right]^{-1}$$

- Substitute to get adjoint sensitivity expression:

$$\frac{df}{d\mathbf{x}} = \frac{\partial f}{\partial \mathbf{x}} + \boldsymbol{\psi}^T \frac{\partial \mathbf{R}}{\partial \mathbf{x}}$$

- Get the adjoint vector from the adjoint equations:

$$\left[\frac{\partial \mathbf{R}}{\partial \mathbf{q}} \right]^T \boldsymbol{\psi} = - \left[\frac{\partial f}{\partial \mathbf{q}} \right]^T$$